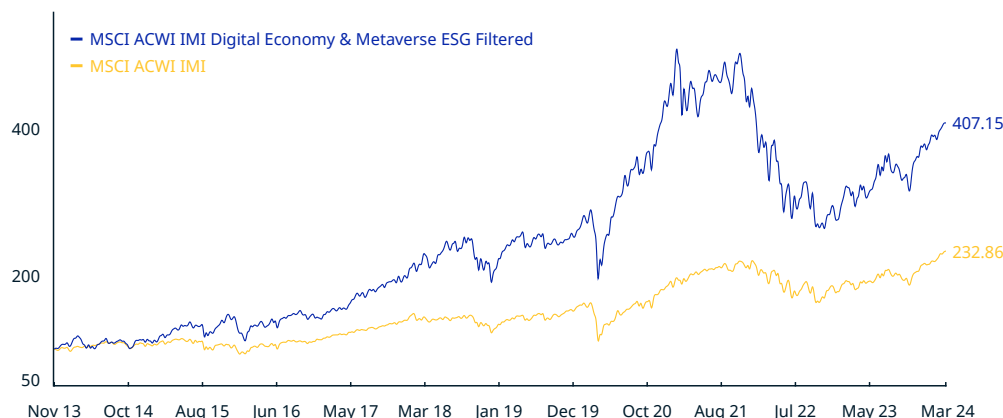


MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered Index (USD)

The MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 8 Emerging Markets (EM) countries*. The index aims to represent the performance of companies that are associated with the development of new products and services focused on the digital economy value chain including the metaverse ecosystem, while excluding those involved in certain controversial business activities or with relatively low ESG Controversies and Ratings scores.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	MSCI ACWI IMI
2023	36.21	21.58
2022	-38.00	-18.40
2021	3.33	18.22
2020	66.17	16.25
2019	29.38	26.35
2018	2.02	-10.08
2017	40.30	23.95
2016	-0.87	8.36
2015	27.83	-2.19
2014	4.30	3.84

INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013
MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	3.18	7.66	25.77	7.66	-2.01	10.63	14.20	14.54
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	8.43	8.51

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.63	35.08	22.04	5.26
1.94	21.32	17.62	2.84

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	1.20	11.37	35.70	23.05	24.19	21.00	-0.09	0.45	0.67	0.68	49.70	2021-02-15–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.51	16.72	18.06	14.96	0.30	0.54	0.52	0.53	34.52	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered Index (USD)

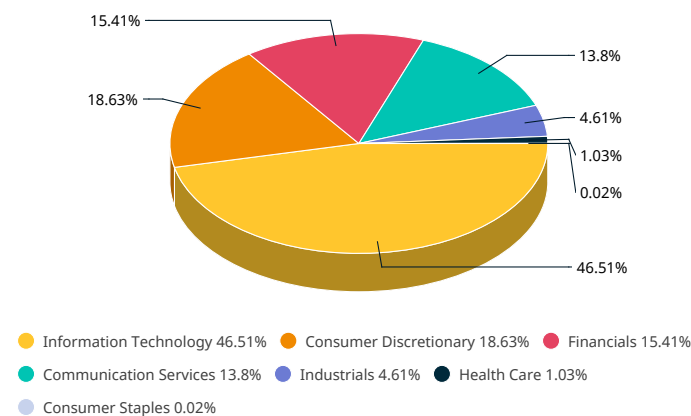
INDEX CHARACTERISTICS

	MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	MSCI ACWI IMI
Number of Constituents	183	9,033
	Weight (%)	
Largest	4.64	3.67
Smallest	0.00	0.00
Average	0.55	0.01
Median	0.11	0.00

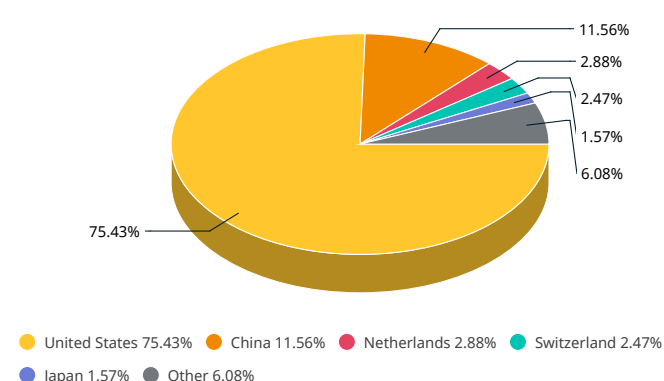
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
BROADCOM	4.64	0.73	Info Tech
NVIDIA	4.37	2.75	Info Tech
FISERV	3.14	0.12	Financials
MASTERCARD A	2.90	0.50	Financials
BOOKING HOLDINGS	2.80	0.16	Cons Discr
AMAZON.COM	2.78	2.07	Cons Discr
VISA A	2.72	0.55	Financials
ALPHABET A	2.70	1.10	Comm Srvcs
ALPHABET C	2.69	0.97	Comm Srvcs
ARISTA NETWORKS	2.66	0.09	Info Tech
Total	31.41	9.04	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Brazil, China, Malaysia, Mexico, South Africa, South Korea, Taiwan and Thailand.

The MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered Index was launched on Oct 07, 2019. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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