

MSCI USA IMI Metaverse Select Index (USD)

The MSCI USA IMI Metaverse Select Index is based on the MSCI USA IMI Index, its parent index, and includes large, mid and small-cap securities of the USA equity markets. The index aims to represent the performance of a select set of companies that are associated with products and services focused on digital payments, e-commerce, social media, artificial intelligence and blockchain technology.

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (NOV 2016 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Metaverse Select	MSCI USA IMI
2023	66.88	26.25
2022	-36.88	-19.22
2021	16.11	26.12
2020	55.95	21.10
2019	42.61	31.14
2018	9.02	-5.20
2017	44.74	21.28

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

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2016
MSCI USA IMI Metaverse Select	2.35	14.20	52.39	14.20	11.34	20.71	na	24.48
MSCI USA IMI	3.24	9.96	29.31	9.96	9.99	14.49	na	14.11

FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.51	43.24	27.30	7.29
1.37	26.57	21.30	4.37

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2016	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA IMI Metaverse Select	28.42	25.30	24.27	na	0.45	0.82	na	1.02	44.13	2021-11-08–2022-10-14
MSCI USA IMI	1.97	17.90	18.97	na	0.48	0.71	na	0.75	35.00	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI USA IMI Metaverse Select Index (USD)

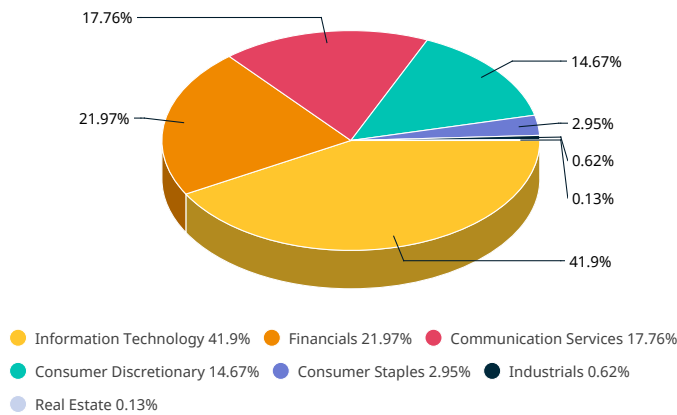
INDEX CHARACTERISTICS

MSCI USA IMI Metaverse Select	
Number of Constituents	128
Mkt Cap (USD Millions)	
Index	17,686,488.42
Largest	1,287,409.45
Smallest	1,347.64
Average	138,175.69
Median	22,934.52

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,287.41	7.28	Info Tech
ADVANCED MICRO DEVICES	1,066.69	6.03	Info Tech
META PLATFORMS A	1,025.86	5.80	Comm Srvcs
BROADCOM	958.70	5.42	Info Tech
AMAZON.COM	886.58	5.01	Cons Discr
MASTERCARD A	855.30	4.84	Financials
VISA A	801.88	4.53	Financials
MICROSOFT CORP	800.60	4.53	Info Tech
BOOKING HOLDINGS	780.44	4.41	Cons Discr
APPLE	643.32	3.64	Info Tech
Total	9,106.76	51.49	

SECTOR WEIGHTS



The MSCI USA IMI Metaverse Select Index was launched on Jun 14, 2022. 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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