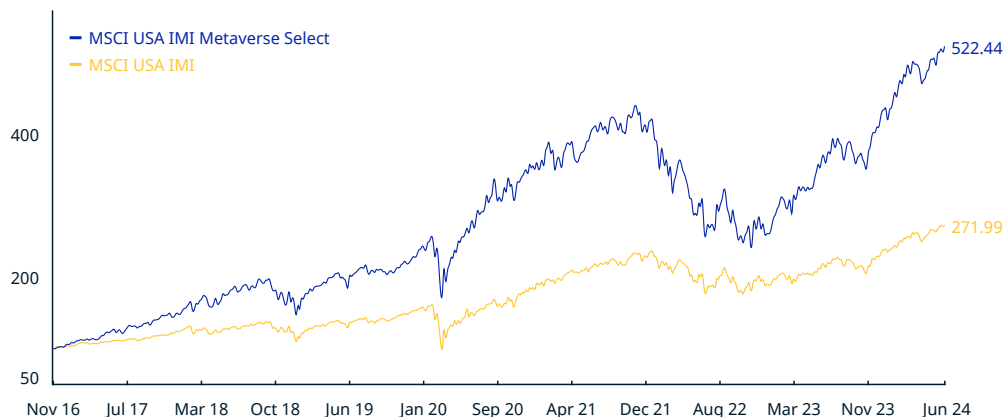


MSCI USA IMI Metaverse Select Index (USD)

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 – JUN 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 (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2016	
MSCI USA IMI Metaverse Select	4.93	4.90	39.84	19.80	8.84	20.49	na	24.37	
MSCI USA IMI	3.14	3.35	23.31	13.64	8.23	14.34	na	14.11	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.46	41.68	26.64	7.36
1.35	26.70	21.07	4.45

INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 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	28.76	25.36	24.14	na	0.34	0.81	na	1.02	44.13	2021-11-08–2022-10-14
MSCI USA IMI	1.74	18.14	18.69	na	0.36	0.70	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)

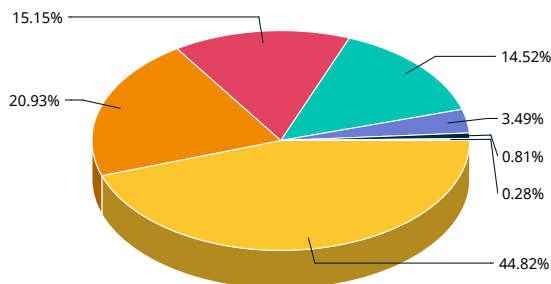
INDEX CHARACTERISTICS

MSCI USA IMI Metaverse Select	
Number of Constituents	149
Mkt Cap (USD Millions)	
Index	17,670,660.28
Largest	1,117,472.03
Smallest	1,431.06
Average	118,595.04
Median	17,235.39

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,117.47	6.32	Info Tech
ADOBE	994.76	5.63	Info Tech
APPLE	944.76	5.35	Info Tech
META PLATFORMS A	936.32	5.30	Comm Svcs
AMAZON.COM	910.39	5.15	Cons Discr
MICROSOFT CORP	898.82	5.09	Info Tech
ADVANCED MICRO DEVICES	849.97	4.81	Info Tech
MASTERCARD A	829.09	4.69	Financials
VISA A	820.66	4.64	Financials
BOOKING HOLDINGS	801.79	4.54	Cons Discr
Total	9,104.04	51.52	

SECTOR WEIGHTS



- Information Technology 44.82%
- Financials 20.93%
- Communication Services 15.15%
- Consumer Discretionary 14.52%
- Consumer Staples 3.49%
- Industrials 0.81%
- Real Estate 0.28%

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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