

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 – MAY 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 (%) (MAY 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2016
					3 Yr	5 Yr	10 Yr		
MSCI USA IMI Metaverse Select	6.05	2.32	42.55	14.17	9.77	21.07	na	23.85	
MSCI USA IMI	4.77	3.46	27.75	10.19	8.06	15.19	na	13.79	

FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.54	40.09	25.85	7.29
1.39	26.12	20.71	4.32

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 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	25.56	24.23	na	0.38	0.83	na	1.00	44.13	2021-11-08–2022-10-14
MSCI USA IMI	1.97	18.12	18.85	na	0.36	0.74	na	0.73	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

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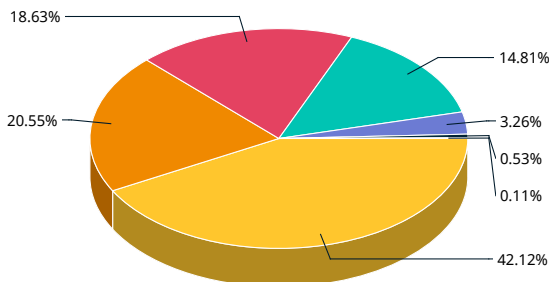
INDEX CHARACTERISTICS

MSCI USA IMI Metaverse Select	
Number of Constituents	128
Mkt Cap (USD Millions)	
Index	17,672,216.55
Largest	1,562,071.81
Smallest	681.83
Average	138,064.19
Median	24,236.39

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	1,562.07	8.84	Info Tech
ADVANCED MICRO DEVICES	986.37	5.58	Info Tech
META PLATFORMS A	986.25	5.58	Comm Srvcs
BROADCOM	960.97	5.44	Info Tech
AMAZON.COM	867.21	4.91	Cons Discr
BOOKING HOLDINGS	812.38	4.60	Cons Discr
MASTERCARD A	794.02	4.49	Financials
MICROSOFT CORP	789.96	4.47	Info Tech
VISA A	782.86	4.43	Financials
APPLE	721.24	4.08	Info Tech
Total	9,263.33	52.42	

SECTOR WEIGHTS



- Information Technology 42.12%
- Financials 20.55%
- Communication Services 18.63%
- Consumer Discretionary 14.81%
- Consumer Staples 3.26%
- Industrials 0.53%
- Real Estate 0.11%

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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