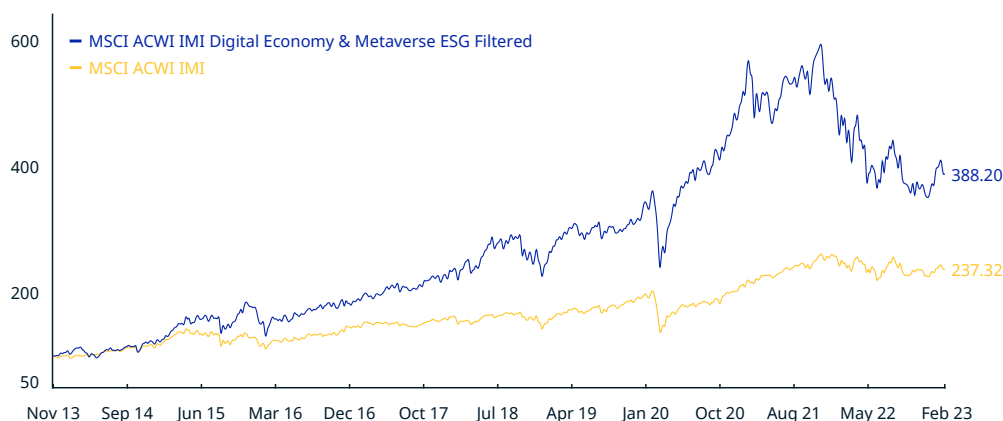


# MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered Index (EUR)

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.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – FEB 2023)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	MSCI ACWI IMI
2022	-33.94	-13.06
2021	11.18	27.20
2020	52.45	6.65
2019	31.76	28.68
2018	7.17	-5.54
2017	23.24	8.87
2016	2.09	11.60
2015	42.39	8.96
2014	18.77	18.24

## INDEX PERFORMANCE – NET RETURNS (%) (FEB 28, 2023)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	-1.03	1.77	-15.15	10.03	6.92	9.96	na	15.77	
MSCI ACWI IMI	-0.44	-2.55	-2.63	5.05	10.20	8.66	na	9.78	

## FUNDAMENTALS (FEB 28, 2023)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.63	59.38	23.88	4.60
2.27	17.40	15.30	2.41

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – FEB 28, 2023)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	1.21	11.75	64.18	24.75	22.92	na	0.40	0.54	na	0.84	42.36	2021-11-16–2022-12-28
MSCI ACWI IMI	1.00	0.00	2.33	17.66	16.06	na	0.65	0.62	na	0.77	34.21	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

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

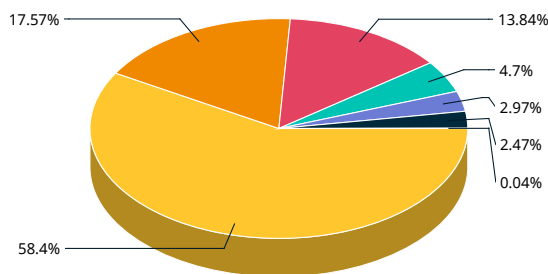
## INDEX CHARACTERISTICS

	MSCI ACWI IMI Digital Economy & Metaverse ESG Filtered	MSCI ACWI IMI
<b>Number of Constituents</b>	181	9,126
	<b>Weight (%)</b>	
<b>Largest</b>	2.57	3.57
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.55	0.01
<b>Median</b>	0.20	0.00

## TOP 10 CONSTITUENTS

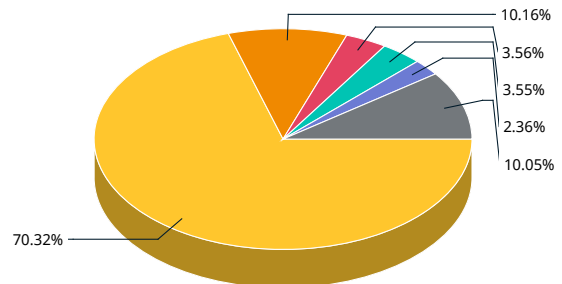
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	2.57	0.87	Info Tech
BOOKING HOLDINGS	US	2.22	0.15	Cons Discr
MERCADOLIBRE	US	2.04	0.08	Cons Discr
BAIDU (HK)	CN	2.03	0.06	Comm Svcs
PROSUS N	NL	2.01	0.09	Cons Discr
FISERV	US	1.96	0.11	Info Tech
SHOPIFY A	CA	1.92	0.07	Info Tech
NASPERS N	ZA	1.92	0.06	Cons Discr
PALO ALTO NETWORKS	US	1.92	0.08	Info Tech
TENCENT HOLDINGS LI (CN)	CN	1.91	0.41	Comm Svcs
<b>Total</b>		<b>20.48</b>	<b>1.99</b>	

## SECTOR WEIGHTS



- Information Technology 58.4%
- Consumer Discretionary 17.57%
- Communication Services 13.84%
- Industrials 4.7%
- Health Care 2.97%
- Financials 2.47%
- Real Estate 0.04%

## COUNTRY WEIGHTS



- United States 70.32%
- China 10.16%
- Japan 3.56%
- Netherlands 3.55%
- Canada 2.36%
- Other 10.05%

\* 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.

## INDEX FRAMEWORK

The Index is constructed by selecting stocks from the MSCI ACWI Investable Market Index (IMI) (the 'Parent Index') based on rules explained in the following sections. The Index selects companies which are assessed to have high exposure to the following business activities such as digital payments, e-commerce, social media, Blockchain, Artificial Intelligence, Cybersecurity, Cloud computing, Robots and Automation and Sharing economy. Securities of companies involved in following businesses are excluded from the Eligible Universe Controversial Weapons, Conventional Weapons, Nuclear Weapons, Civilian Firearms, Tobacco, Thermal Coal, Unconventional Oil & Gas, Arctic Oil & Gas, Oil Sands and UN Global Compact Violators.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## ABOUT MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2023 MSCI Inc. All rights reserved.