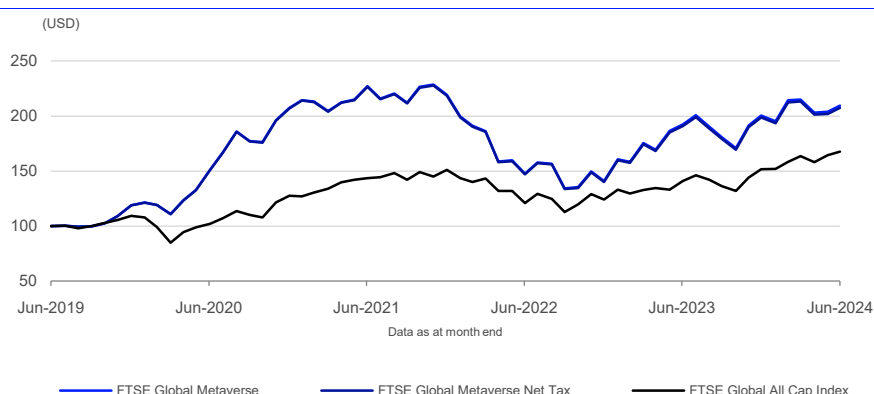


FTSE Global Metaverse Index

Data as at: 28 June 2024

The FTSE Global Metaverse Index is a liquidity-weighted multi-theme index based on the FTSE Global All Cap Index which includes large, mid, and small-cap securities globally. The index employs natural language processing techniques in selecting constituents associated with the underlying themes. The index is designed to represent the performance of companies associated with artificial intelligence, video gaming, and virtual reality themes.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Global Metaverse	-2.7	4.4	4.4	8.8	-7.8	109.4	-2.7	15.9	17.2	26.3	23.1
FTSE Global Metaverse Net Tax	-2.7	4.3	4.3	8.6	-8.4	107.4	-2.9	15.7	17.2	26.3	23.1
FTSE Global All Cap Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2019	2020	2021	2022	2023
FTSE Global Metaverse	37.5	74.5	5.8	-35.7	42.2
FTSE Global Metaverse Net Tax	37.2	74.3	5.6	-35.9	41.8
FTSE Global All Cap Index	27.1	16.8	18.5	-17.9	22.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Metaverse	0.5	-0.1	0.7	-	-16.6	-46.6	-46.6	-
FTSE Global Metaverse Net Tax	0.5	-0.1	0.7	-	-16.6	-46.7	-46.7	-
FTSE Global All Cap Index	2.0	0.3	0.6	0.6	-10.8	-26.1	-34.3	-34.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price, total return, and net total return methodologies, and available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	1,533,318	5.27
Amazon.Com	USA	Retailers	1,520,093	5.22
Super Micro Computer	USA	Technology Hardware and Equipment	1,455,842	5.00
Meta Platforms Inc	USA	Software and Computer Services	1,452,322	4.99
Nvidia	USA	Technology Hardware and Equipment	1,438,748	4.94
Advanced Micro Dev	USA	Technology Hardware and Equipment	1,391,956	4.78
Adobe	USA	Software and Computer Services	1,280,999	4.40
Intel Corp	USA	Technology Hardware and Equipment	1,194,204	4.10
Microstrategy Class A	USA	Software and Computer Services	1,159,032	3.98
Salesforce Inc	USA	Software and Computer Services	1,055,675	3.63
Totals			13,482,189	46.32

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	83	23,705,093	81.44
15	Telecommunications	7	905,801	3.11
20	Health Care	4	158,125	0.54
30	Financials	2	86,509	0.30
35	Real Estate	1	22,798	0.08
40	Consumer Discretionary	24	3,170,617	10.89
50	Industrials	10	944,195	3.24
60	Energy	2	114,679	0.39
Totals		133	29,107,815	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	1	32,965	0.11
China	30	2,616,943	8.99
France	2	68,205	0.23
Japan	10	947,038	3.25
Switzerland	1	34,996	0.12
Taiwan	11	902,629	3.10
USA	78	24,505,039	84.19
Totals	133	29,107,815	100.00

Index Characteristics

Attributes	FTSE Global Metaverse
Number of constituents	133
Dividend Yield %	0.62
Constituent (Wgt %)	
Average	0.75
Largest	5.27
Median	0.17
Top 10 Holdings (Wgt %)	46.31

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

4 February 2022

Base Date

18 June 2021

Base Value

1000

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June

History

Available from June 2016

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