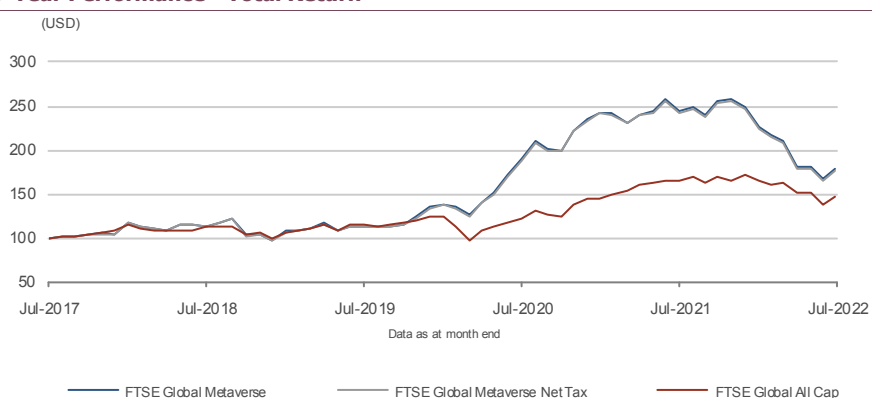


# FTSE Global Metaverse Index

Data as at: 29 July 2022

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	-0.6	-20.9	-28.0	-26.9	57.5	78.7	16.4	12.3	29.0	26.5	21.1
FTSE Global Metaverse Net Tax	-0.6	-21.0	-28.1	-27.1	56.8	77.0	16.2	12.1	29.0	26.5	21.1
FTSE Global All Cap	-1.9	-9.8	-14.4	-10.5	28.9	47.8	8.8	8.1	16.4	21.0	16.8

\* 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)	2017	2018	2019	2020	2021
FTSE Global Metaverse	39.8	-6.4	37.5	74.5	5.8
FTSE Global Metaverse Net Tax	39.4	-6.6	37.2	74.3	5.6
FTSE Global All Cap	24.4	-9.6	27.1	16.8	18.5

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Metaverse	-0.9	0.6	0.6	-	-41.1	-41.1	-41.1	-
FTSE Global Metaverse Net Tax	-0.9	0.6	0.6	-	-41.1	-41.1	-41.1	-
FTSE Global All Cap	-0.7	0.4	0.5	0.7	-22.2	-34.3	-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	ICB Sector	Net MCap (USDm)	Wgt %
Snowflake	USA	Software and Computer Services	126,153	6.28
Netflix Inc	USA	Media	123,762	6.16
Ford Motor Company	USA	Automobiles and Parts	115,090	5.73
Salesforce Inc	USA	Software and Computer Services	110,951	5.53
Microsoft Corp	USA	Software and Computer Services	109,400	5.45
Nvidia	USA	Technology Hardware and Equipment	105,248	5.24
Advanced Micro Dev	USA	Technology Hardware and Equipment	99,079	4.94
Tencent Holdings (P Chip)	China	Software and Computer Services	90,338	4.50
Meta Platforms Inc	USA	Software and Computer Services	89,534	4.46
Activision Blizzard	USA	Leisure Goods	62,966	3.14
<b>Totals</b>			<b>1,032,522</b>	<b>51.43</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	71	1,285,625	64.04
15	Telecommunications	5	42,160	2.10
20	Health Care	1	2,015	0.10
30	Financials	1	56,197	2.80
35	Real Estate	2	4,696	0.23
40	Consumer Discretionary	39	500,779	24.94
50	Industrials	11	104,046	5.18
60	Energy	2	12,141	0.60
<b>Totals</b>		<b>132</b>	<b>2,007,659</b>	<b>100.00</b>

**Country Breakdown**

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	1	1,717	0.09
China	34	266,184	13.26
France	2	10,588	0.53
Germany	1	1,255	0.06
Japan	10	97,531	4.86
Korea	10	25,362	1.26
Poland	1	1,161	0.06
Switzerland	1	7,149	0.36
Taiwan	8	109,739	5.47
UK	1	1,843	0.09
USA	63	1,485,130	73.97
<b>Totals</b>	<b>132</b>	<b>2,007,659</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Global Metaverse
Number of constituents	132
Dividend Yield %	0.84
Constituent (Wgt %)	
Average	0.76
Largest	6.28
Median	0.19
Top 10 Holdings (Wgt %)	51.43

**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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