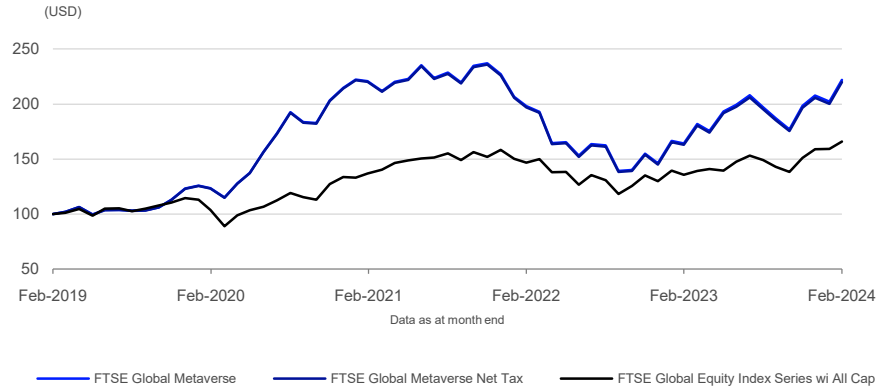
FTSE Global Metaverse Index

Data as at: 29 February 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	11.9	12.7	6.9	35.2	0.5	122.0	0.2	17.3	18.7	26.8	23.2
FTSE Global Metaverse Net Tax	11.8	12.6	6.9	34.9	-0.1	119.8	0.0	17.1	18.7	26.8	23.2
FTSE Global Equity Index Series wi All Cap	9.9	11.5	4.5	22.4	21.4	66.0	6.7	10.7	10.3	15.6	18.0

* 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 Equity Index Series wi All Cap	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	1.8	0.0	0.7	-	-17.5	-46.6	-46.6	-
FTSE Global Metaverse Net Tax	1.8	0.0	0.7	-	-17.6	-46.7	-46.7	-
FTSE Global Equity Index Series wi All Cap	2.1	0.4	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	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	USA	Technology Hardware and Equipment	2,406,798	7.63
Meta Platforms Inc	USA	Software and Computer Services	2,128,820	6.75
Salesforce Inc	USA	Software and Computer Services	1,779,534	5.64
Intel Corp	USA	Technology Hardware and Equipment	1,457,105	4.62
Apple Inc.	USA	Technology Hardware and Equipment	1,334,784	4.23
Snowflake	USA	Software and Computer Services	1,182,242	3.75
Accenture Cl A	USA	Industrial Support Services	1,178,959	3.74
Tencent Holdings (P Chip)	China	Software and Computer Services	1,099,949	3.49
International Bus Machns.	USA	Software and Computer Services	1,018,983	3.23
Super Micro Computer	USA	Technology Hardware and Equipment	891,336	2.83
Totals			**14,478,510**	**45.89**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	65	23,118,049	73.27
15	Telecommunications	3	355,789	1.13
20	Health Care	5	377,831	1.20
30	Financials	2	127,556	0.40
35	Real Estate	1	56,426	0.18
40	Consumer Discretionary	32	5,286,450	16.75
50	Industrials	11	2,142,555	6.79
55	Basic Materials	1	70,285	0.22
60	Energy	1	16,578	0.05
Totals		**121**	**31,551,519**	**100.00**

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
China	34	7,217,920	22.88
France	2	137,365	0.44
Japan	9	1,097,058	3.48
Korea	4	113,102	0.36
Switzerland	1	78,897	0.25
Taiwan	9	842,466	2.67
USA	62	22,064,712	69.93
Totals	**121**	**31,551,519**	**100.00**

Index Characteristics

Attributes	FTSE Global Metaverse
Number of constituents	121
Dividend Yield %	0.82
Constituent (Wgt %)	
Average	0.83
Largest	7.63
Median	0.27
Top 10 Holdings (Wgt %)	45.91

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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