

ISTOXX® ACCESS METAVERSE INDEX

Index description

The iSTOXX Access Metaverse Index tracks the performance of equities listed on globally recognized stock exchanges that exhibit business characteristics related to the Metaverse. The Metaverse can be described as the next iteration of the internet which will place users inside a shared virtual environment which is persistent, live in its interaction with the real world, and affords individuals a sense of social and economic participation. The index composition is reviewed semi-annually, and its constituents are weighted by free-float market capitalization, with maximum and minimum weight caps.

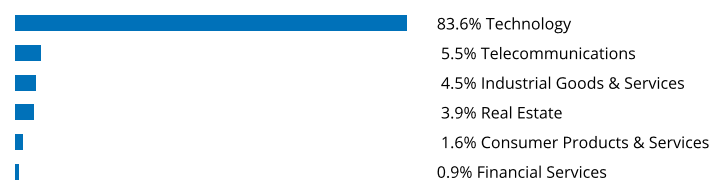
Key facts

- »Index allows targeted investment to companies that exhibit business characteristics related to the Metaverse
- »Syntax LLC's Functional Information System database is used to select companies that derive 20% or more of their revenues from related sectors
- »Free-float market capitalization weighting scheme with maximum and minimum weight caps

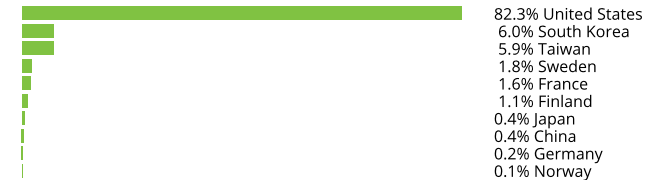
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Access Metaverse Index	N/A	1.3	0.0	0.0	0.1	0.0	8.4	0.1	0.0
STOXX Global Total Market Index	88,178.0	74,400.4	6.6	0.7	2,940.1	0.0	4.0	0.0	2.5

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Access Metaverse Index	4.3	48.5	26.6	47.1	132.9	N/A	N/A	26.8	13.9	18.7
STOXX Global Total Market Index	3.7	18.2	13.5	38.2	50.1	N/A	N/A	13.6	11.5	8.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Access Metaverse Index	16.7	21.8	26.8	27.1	27.5	N/A	N/A	0.8	0.5	0.6
STOXX Global Total Market Index	9.2	11.2	15.3	15.0	17.6	N/A	N/A	0.8	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Access Metaverse Index	0.8	0.8	0.9	0.9	0.9	11.4	14.5	14.9	16.3	15.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Access Metaverse Index	1.4	1.6	1.6	1.6	1.4	0.7	2.8	0.8	0.2	0.7

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

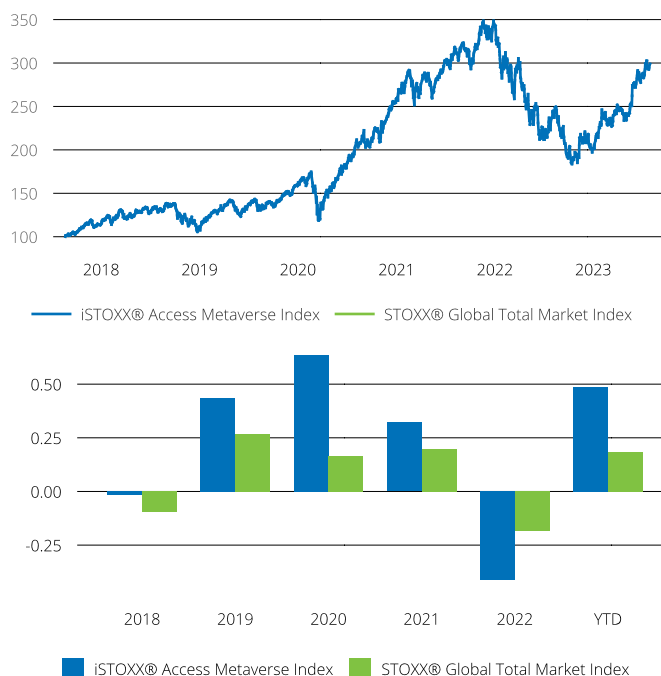
(USD, gross return), all data as of Jul. 31, 2023

ISTOXX INDICES

ISTOXX® ACCESS METAVERSE INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Access Metaverse Index	44.8	34.5	30.0	29.0	4.8	1.2	4.7	53.7
STOXX Global Total Market Index	0.8	15.8	0.7	15.0	0.2	2.5	1.4	0.2

Performance and annual returns⁴

Methodology

The iSTOXX Access Metaverse Index tracks the performance of equities listed on globally recognized stock exchanges that exhibit business characteristics related to the Metaverse. Syntax LLC's Functional Information System database is used to select companies that derive 20% or more of their revenues from Metaverse related sectors.

The index composition is reviewed semi-annually in February and August, and its constituents are weighted by free-float market capitalization, with maximum and minimum weight caps. Market capitalization for any security is capped at 5% with the exception of non-review months. At the end of each month between review dates and excluding the end of month for the review months, the weight of each company within the index cannot exceed 15%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0462361939	IXMETAGV	IXMETAGV INDEX	.IXMETAGV
Net Return USD	CH0462361947	IXMETAV	IXMETAV INDEX	.IXMETAV
Price USD	CH0462361954	IXMETAU	IXMETAU INDEX	.IXMETAU

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Price weighted with a weighting factor and capping factor
No. of components	Variable
Review frequency	Semi-annually
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of August, 21, 2017
History	Available from August, 21, 2017
Inception date	July, 15, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Aug. 21, 2017 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

ISTOXX® ACCESS METAVERSE INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	8.41
META PLATFORMS CLASS A	Technology	United States	7.20
BROADCOM	Technology	United States	6.03
ADOBE	Technology	United States	5.84
ADVANCED MICRO DEVICES	Technology	United States	5.53
Microsoft Corp.	Technology	United States	5.12
Samsung Electronics Co Ltd	Technology	South Korea	4.40
Qualcomm Inc.	Technology	United States	4.07
Micron Technology Inc.	Technology	United States	4.06
TSMC	Technology	Taiwan	4.02

⁵ Based on the composition as of Jul. 31, 2023
