STOXX® GLOBAL METAVERSE INDEX

Index description

Metaverse is an emerging concept that simulates the real world or imagines a world beyond it, integrating digital and physical interactions for an immersive experience. The STOXX Global Metaverse Index selects companies exposed to a defined set of technologies related to the ongoing adoption of the metaverse, ranging from those developing interactive virtual platforms, wearables and immersive technologies, to companies providing computer processing capabilities and infrastructure. STOXX uses EconSight's patent data, including patent Quality and Specialization scores, to identify companies that are market leaders and innovators in the identified technologies.

The index takes ESG considerations into account: companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapons activities, or display a Severe (Category 5) Controversy Rating, as identified by Sustainalytics, are excluded. Additional exclusion filters are incorporated, screening companies for involvement in Weapons (Small Arms and Military Contracting), Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco.
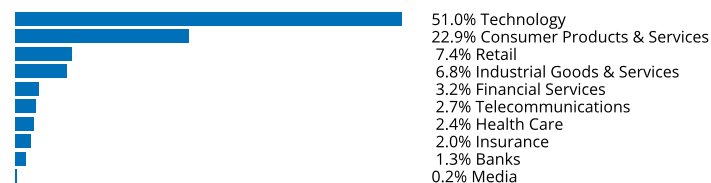
Key facts

»Index allows targeted investment in the emerging Metaverse trend

»EconSight's patent taxonomy, quality and specialization scores are used to identify key and innovative players

»Inclusion of size and liquidity filters to ensure replicability of the index

»Leveraging sustainability data from a leading provider (Sustainalytics) to avoid exposure to companies engaged in controversial activities
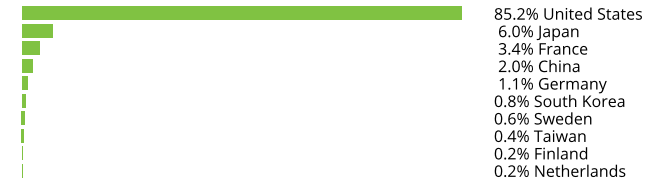
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Metaverse Index	N/A	12.0	0.2	0.1	1.0	0.0	8.7	0.0	19.6
STOXX Global Total Market Index	88,181.4	74,403.2	6.6	0.7	2,940.1	0.0	4.0	0.0	2.5

Supersector weighting (top 10)

51.0% Technology
22.9% Consumer Products & Services
7.4% Retail
6.8% Industrial Goods & Services
3.2% Financial Services
2.7% Telecommunications
2.4% Health Care
2.0% Insurance
1.3% Banks
0.2% Media

Country weighting

85.2% United States
6.0% Japan
3.4% France
2.0% China
1.1% Germany
0.8% South Korea
0.6% Sweden
0.4% Taiwan
0.2% Finland
0.2% Netherlands

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Metaverse Index	5.3	45.3	25.4	24.8	81.6	N/A	N/A	25.6	7.8	12.8
STOXX Global Total Market Index	3.5	16.6	10.9	30.1	34.8	N/A	N/A	11.0	9.3	6.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Global Metaverse Index	17.3	19.8	24.5	23.7	24.4	N/A	N/A	0.9	0.3	0.5
STOXX Global Total Market Index	9.2	11.2	15.3	15.0	17.6	N/A	N/A	0.6	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Metaverse Index	0.8	0.8	0.9	0.9	0.9	11.0	12.3	12.7	13.3	13.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Metaverse Index	1.6	1.5	1.4	1.4	1.2	2.0	3.2	1.1	-0.0	0.5

[1] For information on data calculation, please refer to STOXX calculation reference guide.
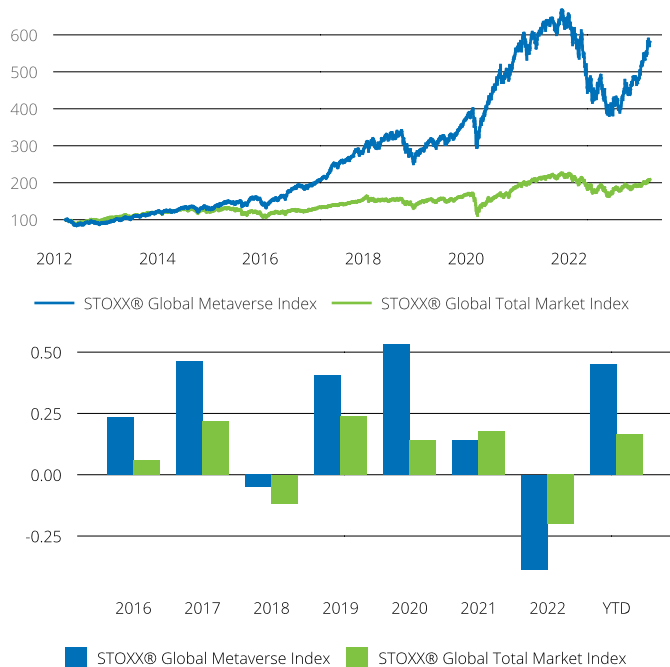[2] Based on EURIBOR1M

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

STOXX INDICES
STOXX® GLOBAL 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
STOXX Global Metaverse Index	67.7	29.9	32.2	25.8	5.0	0.8	3.2	34.1
STOXX Global Total Market Index	0.8	15.8	0.7	15.0	0.2	1.9	1.4	0.2

Performance and annual returns[4]

STOXX® Global Metaverse Index — STOXX® Global Total Market Index

STOXX® Global Metaverse Index   STOXX® Global Total Market Index

Methodology

A set of country, size and liquidity screens are applied on the STOXX® Global Total Market Index to capture liquid companies from developed and emerging countries. Additionally, companies that are not compliant with the Sustainalytics Global Standards Screening (GSS) assessment or are involved in Controversial Weapons and other controversial activities are excluded from selection.

EconSight's patent classification system is used to identify companies exposed to a defined set of technologies related to the ongoing adoption of the metaverse: 3D image modelling, Avatar, Blockchain, Digital Twin, Graphic Processing Unit, Non-Fungible Tokens and Virtual, Augmented and Extended Reality. The index is reviewed annually in March and weighted according to adjusted equal weights and adjusted by the metaverse patent specialization score. UCITS (4.5/8/35) is applied to ensure diversification. Furthermore, companies are assessed for any GSS, Controversies or UCITS violations on a quarterly basis.

The detailed methodology including the calculation formula can be found in

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1169656324	STXMETAG		.STXMETAG
Net Return	EUR	CH1169656316	STXMETAR		.STXMETAR
Price	EUR	CH1169656308	STXMETAP		.STXMETAP
Gross Return	USD	CH1169656357	STXMETAZ	STXMETAZ INDEX	.STXMETAZ
Net Return	USD	CH1169656340	STXMETAV	STXMETAV INDEX	.STXMETAV
Price	USD	CH1169656332	STXMETAL	STXMETAL INDEX	.STXMETAL

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

Quick facts

Weighting	Adjusted equal weights adjusted by patent specialization scores
Cap factor	N/A
No. of components	Variable
Review frequency	Annually
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 19, 2012
History	Available from March. 19, 2012
Inception date	August. 12, 2022

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

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Jul. 31, 2023

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

STOXX INDICES
STOXX® GLOBAL METAVERSE INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	8.74
META PLATFORMS CLASS A	Technology	United States	7.55
Activision Blizzard Inc.	Consumer Products & Services	United States	6.21
Lowe's Cos.	Retail	United States	6.02
Autodesk Inc.	Technology	United States	4.72
Electronic Arts Inc.	Consumer Products & Services	United States	4.21
ADOBE	Technology	United States	4.02
TAKE TWO INTACT.SFTW.	Consumer Products & Services	United States	3.91
ROBLOX A	Consumer Products & Services	United States	3.47
Intel Corp.	Technology	United States	3.47

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