MSCI Global Digital Assets Index

The MSCI Global Digital Assets Index aims to represent the performance of a digital assets investment strategy that represent the top 30 digital assets, measured by their full market capitalization.

For a complete description of the index methodology, please see Index methodology - MSCI

Cumulative index performance

USD RETURNS NOVEMBER 2019 - MARCH 2024



Annual performance (%)

| YEAR | MSCI Global Digital Assets | | | | |
|------|-------------------------------|--|--|--|--|
| 2023 | 136.69 | | | | |
| 2022 | -69.47 | | | | |
| 2021 | 133.74 | | | | |
| 2020 | 279.22 | | | | |

ANNIIAI IZED RETURNS

Index performance

USD RETURNS (%) MARCH 29, 2024

| INDEX | 1 Month | 3 Months | 1 Year | Year to Date | 3 Years | 5 Years | 10 Years | Since Nov 29, 2019 |
|----------------------------|---------|----------|--------|--------------|---------|---------|----------|-----------------------|
| MSCI Global Digital Assets | 10.57 | 57.40 | 128.71 | 57.40 | 2.59 | - | - | 66.57 |

Index risk and return characteristics

(%) MARCH 29, 2024

ANNUALIZED STANDARD DEVIATION

| INDEX | 3 Years | 5 Years | 10 Years | Since Nov 29, 2019 |
|----------------------------|---------|---------|----------|--------------------|
| MSCI Global Digital Assets | 71.09 | - | - | 75.41 |



ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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