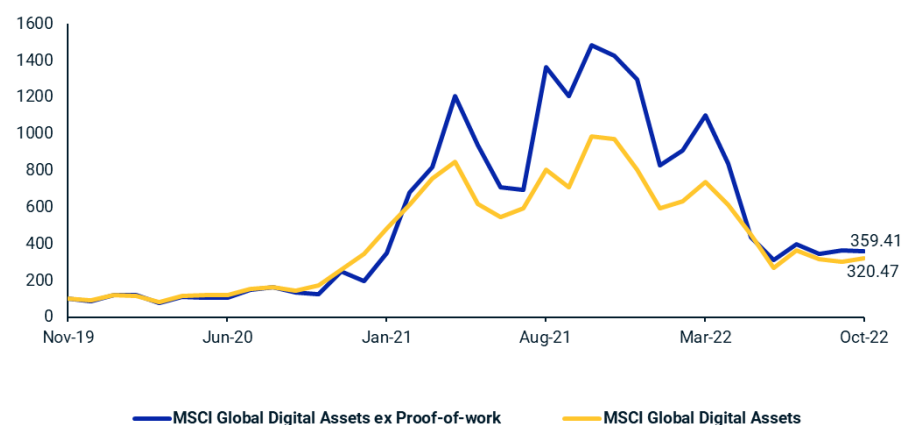


# MSCI Global Digital Assets ex Proof-of-work Index

The MSCI Global Digital Assets ex Proof-of-work Index aims to represent the performance of a digital assets investment strategy that focuses on digital assets that do not rely on a Proof-of-work consensus mechanism. A Proof-of-work consensus mechanism requires substantial computational work for the creation of new blocks.

## Cumulative index performance

USD RETURNS NOV 2019 – OCTOBER 2022



## Annual performance (%)

YEAR	MSCI Global Digital Assets ex Proof-of-work	MSCI Global Digital Assets
2021	560.52	133.74
2020	124.44	279.22

## Index performance

USD RETURNS (%) OCTOBER 31, 2022

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Nov 29, 2019
MSCI Global Digital Assets ex Proof-of-work	-1.58	-9.05	-75.76	-72.24	53.18	-	-	55.06
MSCI Global Digital Assets	7.00	-12.36	-67.43	-60.06	47.43	-	-	49.08

## Index risk and return characteristics

(%) OCTOBER 31, 2022

INDEX	ANNUALIZED STANDARD DEVIATION	
	3 Years	Since Nov 29, 2019
MSCI Global Digital Assets ex Proof-of-work	131.43	131.43
MSCI Global Digital Assets	83.48	83.48

## Index Framework

The MSCI Global Digital Assets Ex Proof-of-work Index is constructed by selecting and weighting underlying Indexes that represent individual digital assets. The applicable universe consists of all individual digital assets benchmarks (herein, "Crypto Reference Indexes") published by Compass Financial Technologies (herein, "Component Index Administrator"). Crypto Reference Indexes representing digital assets that do not rely on a Proof-of-work consensus mechanism are eligible for inclusion (eligible universe). The top 10 digital assets from the eligible universe, ranked in descending order of their full market capitalization, are included in the Final Universe. If the Eligible Universe consists of fewer than 10 Crypto Reference Indexes, all constituents of the Eligible Universe are included in the Final Universe. The maximum weight to a Component Index will be capped at 30% at each Index Review. The Index daily price returns are calculated as weighted-average daily price returns in US Dollar (USD) of the Component Indexes.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#)

### ABOUT MSCI INC.

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