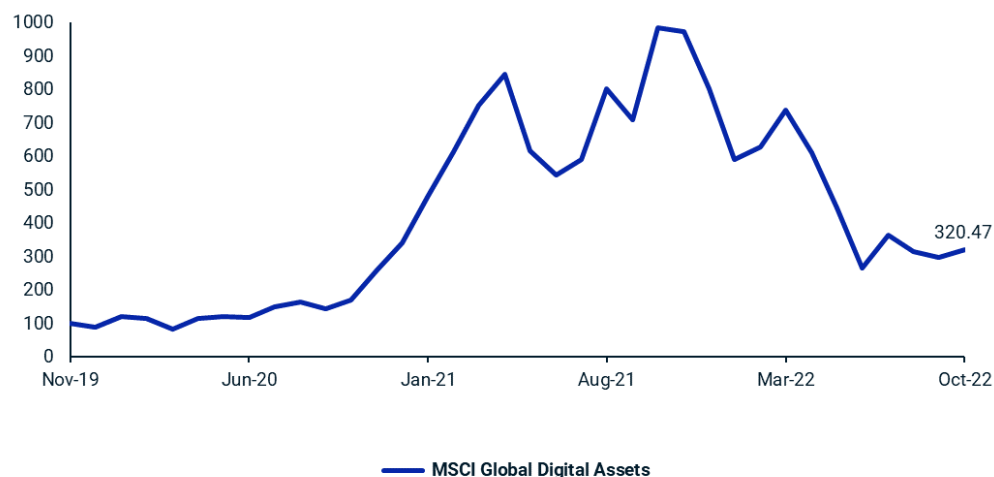


MSCI Global Digital Assets Index

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.

Cumulative index performance

USD RETURNS NOVEMBER 2019 – OCTOBER 2022



Annual performance (%)

YEAR	MSCI Global Digital Assets
2021	133.74
2020	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	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	5 Years	10 Years	Since Nov 29, 2019
MSCI Global Digital Assets	83.48	-	-	83.48

Index Framework

The MSCI Global Digital Assets 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"). The top 30 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 30 Crypto Reference Indexes, all constituents of the Eligible Universe are included in the Final Universe. 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](#)

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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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