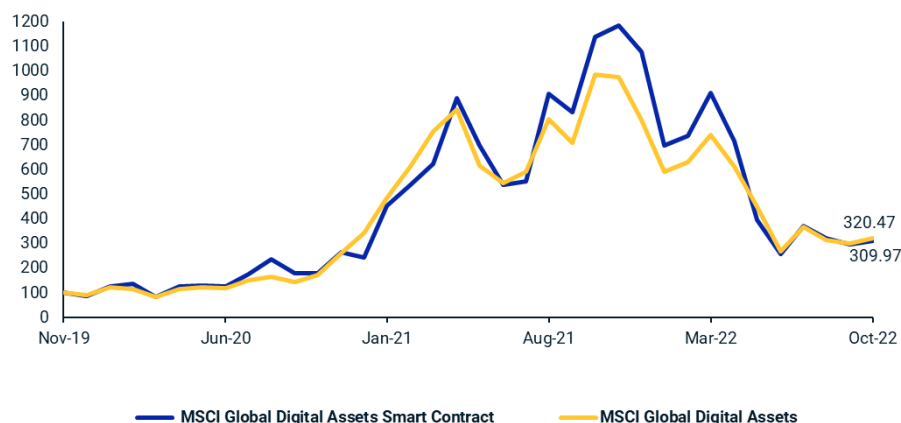


# MSCI Global Digital Assets Smart Contract Index

The MSCI Global Digital Assets Smart Contract Index aims to represent the performance of a digital assets investment strategy that focuses on digital assets that are associated with technology platforms supporting “Smart Contracts” features.

## Cumulative index performance

USD RETURNS NOV 2019 – OCTOBER 2022



## Annual performance (%)

YEAR	MSCI Global Digital Assets Smart Contract	MSCI Global Digital Assets
2021	343.08	133.74
2020	180.55	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 Smart Contract	5.11	-16.19	-72.73	-71.23	45.80	-	-	47.38
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 Smart Contract	110.37	110.37
MSCI Global Digital Assets	83.48	83.48

## Index Framework

The MSCI Global Digital Assets Smart Contract 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 are classified in the Smart Contract category are eligible for inclusion in the Index (eligible universe). The top 10 digital assets from the eligible universe, ranked in descending order of their full market capitalization 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](#)

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