

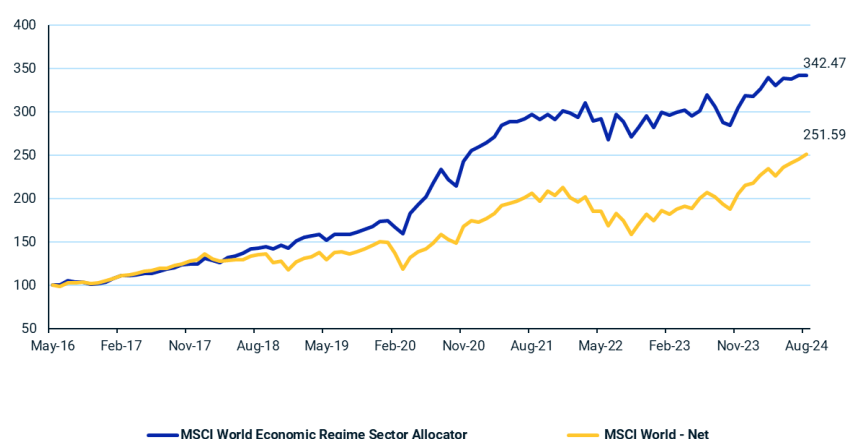
MSCI World Economic Regime Sector Allocator Index

The MSCI World Economic Regime Sector Allocator aims to represent the performance of a strategy that allocates daily to cash and MSCI World Sector Indexes based on GDP Growth Indicator and Inflation Indicator calculated by QuantCube Technology*.

For a complete description of the index methodology, please see [Index methodology - MSCI](#)

Cumulative index performance

USD RETURNS MAY 2016 – AUGUST 2024



Annual performance (%)

YEAR	MSCI World Economic Regime Sector Allocator	MSCI World - Net
2023	12.94	23.79
2022	-6.21	-18.14
2021	17.86	21.82
2020	47.15	15.90
2019	21.84	27.67
2018	14.81	-8.71
2017	19.83	22.40

Index performance

USD RETURNS (%) AUGUST 30, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since May 31, 2016
MSCI World Economic Regime Sector Allocator	0.02	1.01	11.95	7.36	4.88	16.65	-	16.09
MSCI World - Net	2.64	6.58	24.43	16.72	6.90	13.11	-	11.83

Index risk and return characteristics

(%) AUGUST 30, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2016
MSCI World Economic Regime Sector Allocator	13.34	14.82	-	12.63
MSCI World - Net	17.24	17.76	-	15.41

*QuantCube is a cross-sectoral Research & Development company which analyses billions of alternative data points in real time to uncover macroeconomic insights ahead of the market for investment.

ABOUT MSCI INC.

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