

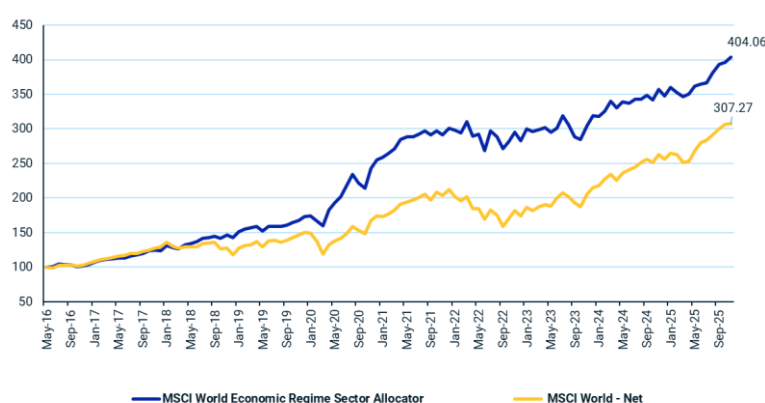
# MSCI World Economic Regime Sector Allocator Index

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 – NOVEMBER 2025



## Annual performance (%)

YEAR	MSCI World Economic Regime Sector Allocator	MSCI World - Net
2024	8.89	18.67
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 (%) NOVEMBER 28, 2025

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	2.09	5.93	13.06	16.32	11.04	10.74	-	15.83
MSCI World - Net	0.28	5.58	16.99	20.12	19.11	12.90	-	12.54

## Index risk and return characteristics

(%) NOVEMBER 28, 2025

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since May 31, 2016
MSCI World Economic Regime Sector Allocator	10.88	12.12	-	12.58
MSCI World - Net	11.99	14.46	-	14.78

\*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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