

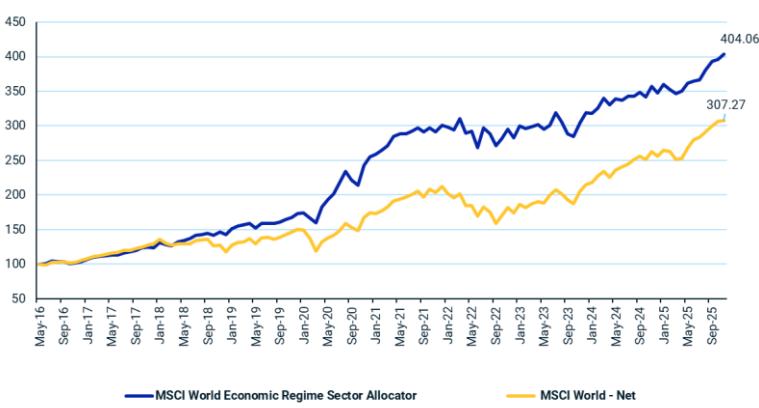
# MSCI World Economic Regime Sector Allocator Index

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	ANNUALIZED RETURN							
	1 Month	3 Months	1 Year	Year to Date	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.

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com)

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information") (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

©2025 MSCI Inc. All rights reserved