

MSCI Global Diversified Multi-Asset Index

The MSCI Global Diversified Multi-Asset Index is a global multi-asset strategy designed to adapt dynamically to shifts in the business cycle. It combines a US equity exposure with diversified exposures to international equities, US treasury, and gold, while integrating a modern volatility-responsive risk control mechanism powered by truVol® from Salt Financial.

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

Cumulative index performance

USD RETURNS SEPTEMBER 1999 – AUGUST 2026



Annual performance (%)

YEAR	MSCI Global Diversified Multi-Asset
2025	2.14
2024	3.46
2023	12.35
2022	-13.79
2021	9.55
2020	16.60
2019	20.23
2018	-0.83
2017	20.26
2016	3.70
2015	-2.47

Index performance

USD RETURNS (%) AUGUST 31, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since Sep 30, 1999
MSCI Global Diversified Multi-Asset	1.35	-1.94	3.03	-1.32	2.54	0.76	5.78	7.37

Index risk and return characteristics

(%) AUGUST 31, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Sep 30, 1999
MSCI Global Diversified Multi-Asset	8.52	9.39	8.41	7.84

Source: Compass. Data from Sep 30, 1999 to Aug 31, 2026. The Index was created on Jan 09, 2026. Levels for the Index before Jan 09, 2026, represent hypothetical data determined by retroactive application of a back-tested model, itself designed with the benefit of hindsight. Past performance - whether actual, backtested or simulated - is not indicative of future performance. Actual performance will vary, perhaps materially, from the performance set forth herein. The Index performance represents excess return. The performance of the Index includes a 50bps per annum embedded cost and does not include fees or costs of any financial instrument referencing the Index. Because this Index applies a volatility control mechanism, the range of both positive and negative performance of the Index is limited.

Additional Info	
Base value date	29-Jun-01
Bloomberg Ticker	TRAVELER
Launch date	9-Jan-26
Return Type	Excess Return
Volatility Target	8%
Asset Class	Multi-Asset
Currency	USD

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