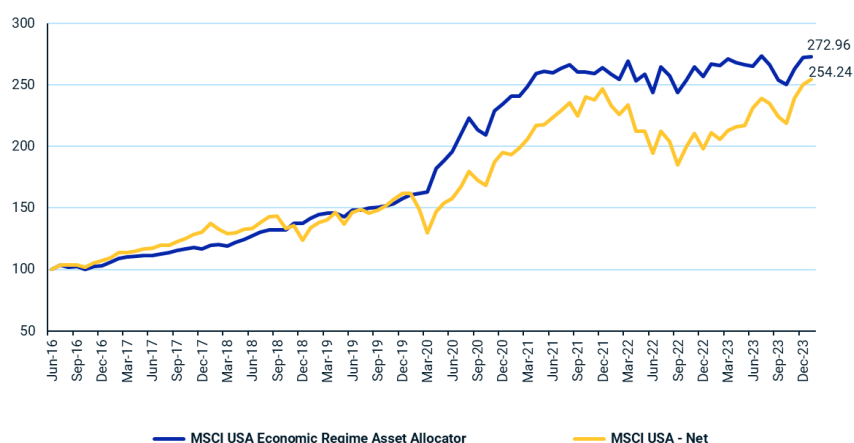# MSCI USA Economic Regime Asset Allocator Index

The MSCI USA Economic Regime Asset Allocator Index aims to represent the performance of a strategy that allocates daily to cash, SGX 10-Year US Treasury Futures Index and MSCI USA 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 JUNE 2016 – JANUARY 2024

Legend: — MSCI USA Economic Regime Asset Allocator — MSCI USA - Net

Chart end values: 272.96, 254.24

Annual performance (%)

YEAR	MSCI USA Economic Regime Asset Allocator	MSCI USA - Net
2023	6.05	26.49
2022	-2.73	-19.85
2021	12.71	26.45
2020	48.68	20.73
2019	14.71	30.88
2018	17.48	-5.04
2017	13.68	21.19

Index performance

USD RETURNS (%) JANUARY 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN 3 Years	5 Years	10 Years	Since June 30, 2016
MSCI USA Economic Regime Asset Allocator	0.19	8.95	2.30	0.19	4.30	13.97	-	14.16
MSCI USA	1.53	16.23	20.53	1.53	9.54	13.71	-	13.09

Index risk and return characteristics

(%) JANUARY 31, 2024

INDEX	ANNUALIZED STANDARD DEVIATION 3 Years	5 Years	10 Years	Since June 30, 2016
MSCI USA Economic Regime Asset Allocator	11.31	11.81	-	10.06
MSCI USA	17.68	18.60	-	16.46

*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.

MSCI

ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.