

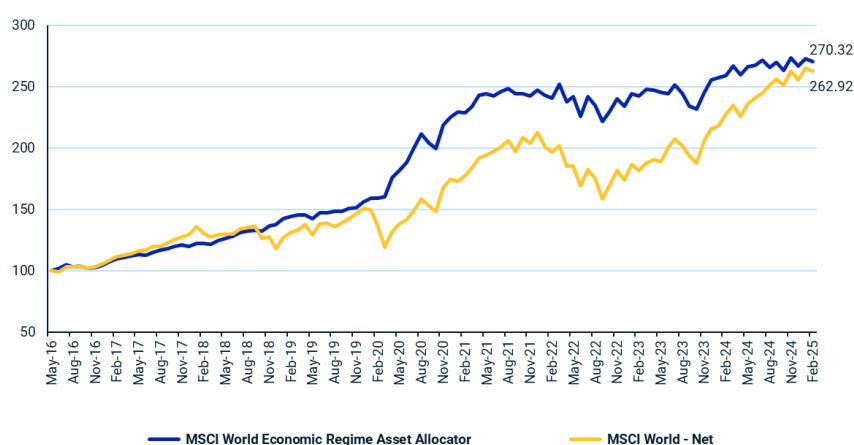
MSCI World Economic Regime Asset Allocator Index

The MSCI World 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 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 – FEBRUARY 2025



Annual performance (%)

| YEAR | MSCI World Economic Regime Asset Allocator | MSCI World - Net |
|------|--|------------------|
| 2024 | 4.59 | 18.67 |
| 2023 | 9.16 | 23.79 |
| 2022 | -5.29 | -18.14 |
| 2021 | 9.55 | 21.82 |
| 2020 | 44.51 | 15.90 |
| 2019 | 13.24 | 27.67 |
| 2018 | 14.98 | -8.71 |
| 2017 | 15.18 | 22.40 |

Index performance

USD RETURNS (%) FEBRUARY 28, 2025

| INDEX | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURN | | | |
|--|---------|----------|--------|--------------|-------------------|---------|----------|---------------------|
| | | | | | 3 Years | 5 Years | 10 Years | Since June 30, 2016 |
| MSCI World Economic Regime Asset Allocator | -0.96 | -1.13 | 4.25 | 1.24 | 3.94 | 11.16 | - | 12.04 |
| MSCI World - Net | -0.72 | 0.11 | 15.63 | 2.78 | 10.22 | 13.91 | - | 11.68 |

Index risk and return characteristics

(%) FEBRUARY 28, 2025

| INDEX | ANNUALIZED STANDARD DEVIATION | | | |
|--|-------------------------------|---------|----------|---------------------|
| | 3 Years | 5 Years | 10 Years | Since June 30, 2016 |
| MSCI World Economic Regime Asset Allocator | 10.75 | 11.11 | - | 9.05 |
| MSCI World - Net | 16.49 | 17.42 | - | 15.13 |

*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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