

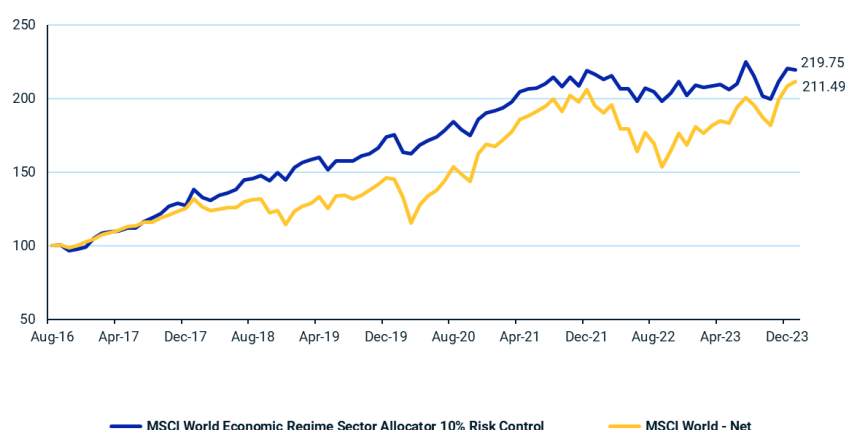
MSCI World Economic Regime Sector Allocator 10% Risk Control Index

The MSCI World Economic Regime Sector Allocator 10% Risk Control Index aims to represent the performance of the MSCI World Economic Regime Sector Allocator Index, while targeting a risk level of 10%.

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

Cumulative index performance

USD RETURNS AUGUST 2016 – JANUARY 2024



Annual performance (%)

YEAR	MSCI World Economic Regime Sector Allocator 10% Risk Control	MSCI World - Net
2023	9.16	23.79
2022	-7.78	-18.14
2021	15.01	21.82
2020	9.43	15.90
2019	20.40	27.67
2018	13.30	-8.71
2017	28.43	22.40

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 Aug 31, 2016
MSCI World Economic Regime Sector Allocator 10% Risk Control	-0.39	9.86	5.00	-0.39	4.64	7.46	-	11.20
MSCI World - Net	1.20	16.12	16.99	1.20	8.06	11.39	-	10.63

Index risk and return characteristics

(%) JANUARY 31, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Aug 31, 2016
MSCI World Economic Regime Sector Allocator 10% Risk Control	11.17	10.77	-	10.61
MSCI World - Net	16.96	18.01	-	15.97

ABOUT MSCI INC.

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