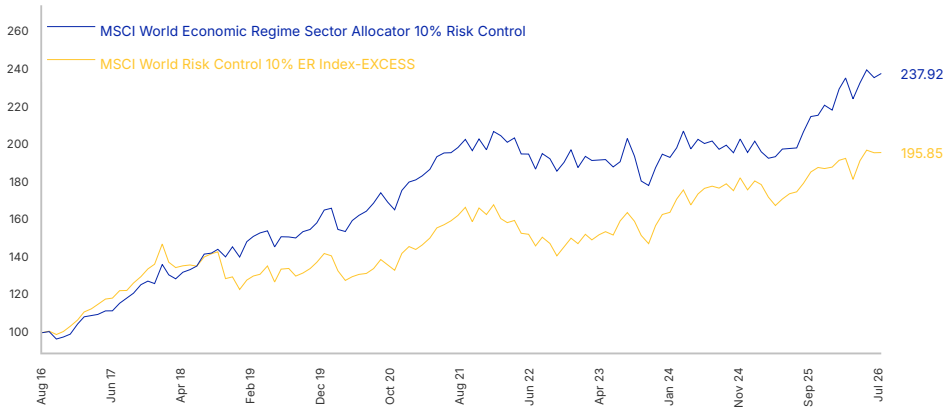
MSCI World Economic Regime Sector Allocator 10% Risk Control Index (USD)

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 an annualized volatility of 10%.
For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE

USD RETURNS Aug 2016 - Jul 2026



ANNUAL PERFORMANCE (%)

Year	MSCI World Economic Regime Sector Allocator 10% Risk Control	MSCI World Risk Control 10% ER Index-EXCESS
2025	11.51	6.88
2024	0.48	8.05
2023	3.79	10.52
2022	-9.27	-12.31
2021	14.93	15.25
2020	9.02	2.61
2019	17.83	15.55
2018	11.20	-9.85
2017	27.10	31.94

INDEX PERFORMANCE

USD RETURNS (%) (Jul 31, 2026)

					ANNUALIZED RETURNS			
INDEX	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Aug 31, 2016
MSCI World Economic Regime Sector Allocator 10% Risk Control	0.94	2.16	19.97	8.92	5.38	3.69	N/A	9.13
MSCI World Risk Control 10% ER Index-EXCESS	0.06	2.27	11.94	4.12	6.11	3.82	N/A	7.01

INDEX RISK AND RETURN CHARACTERISTICS

USD RETURNS (%) (Jul 31, 2026)

	ANNUALIZED STANDARD DEVIATION			
INDEX	3 Yr	5 Yr	10 Yr	Since Aug 31, 2016
MSCI World Economic Regime Sector Allocator 10% Risk Control	10.90	10.84	N/A	10.35
MSCI World Risk Control 10% ER Index-EXCESS	10.38	10.58	N/A	10.81

The MSCI World Economic Regime Sector Allocator 10% Risk Control Index was launched on Jun 29, 2023. Data prior to the launch date is back-tested (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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.

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

©2026 MSCI Inc. All rights reserved