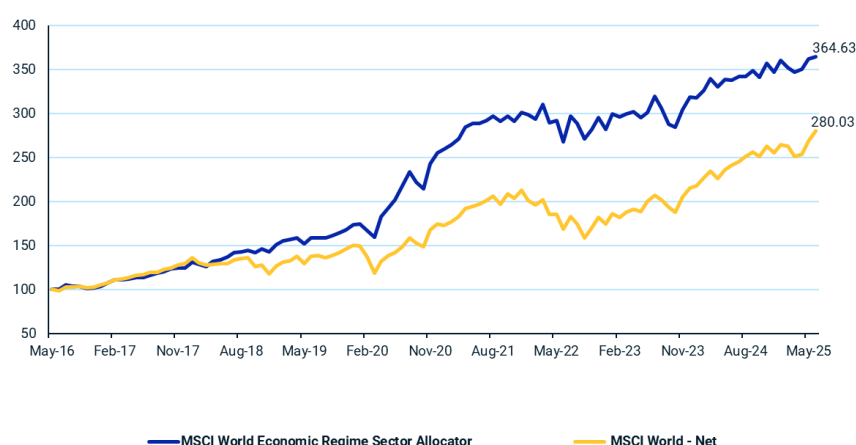# MSCI World Economic Regime Sector Allocator Index

The MSCI World Economic Regime Sector Allocator aims to represent the performance of a strategy that allocates daily to cash 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 – JUNE 2025

Annual performance (%)

YEAR	MSCI World Economic Regime Sector Allocator	MSCI World - Net
2024	8.89	18.67
2023	12.94	23.79
2022	-6.21	-18.14
2021	17.86	21.82
2020	47.15	15.90
2019	21.84	27.67
2018	14.81	-8.71
2017	19.83	22.40

Index performance

USD RETURNS (%) JUNE 30, 2025

| INDEX | 1 Month | 3 Months | 1 Year | Year to Date | ANNUALIZED RETURN | | | |
					3 Years	5 Years	10 Years	Since May 31, 2016
MSCI World Economic Regime Sector Allocator	0.76	5.11	8.02	4.97	10.78	12.51	-	15.31
MSCI World - Net	4.32	11.47	16.26	9.47	18.31	14.55	-	12.00

Index risk and return characteristics

(%) JUNE 30, 2025

| INDEX | ANNUALIZED STANDARD DEVIATION | | | |
	3 Years	5 Years	10 Years	Since May 31, 2016
MSCI World Economic Regime Sector Allocator	9.61	12.99	-	12.14
MSCI World - Net	15.11	15.86	-	15.09

*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.