

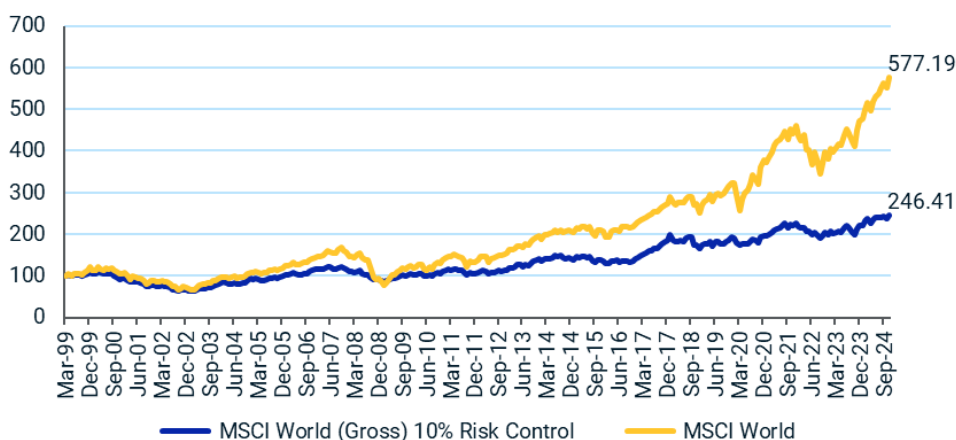
# MSCI World (Gross) 10% Risk Control Index

The MSCI World (Gross) 10% Risk Control Index aims to represent the performance of MSCI World 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) MARCH 1999 – NOVEMBER 2024



## Annual performance (%)

YEAR	MSCI World (Gross) 10% Risk Control Index – Excess Return	MSCI World - Gross
2023	10.52	24.42
2022	-12.31	-17.73
2021	15.25	22.35
2020	2.61	16.50
2019	15.55	28.40
2018	-9.85	-8.20
2017	31.94	23.07
2016	2.23	8.15
2015	-3.26	-0.32
2014	0.12	5.50
2013	23.62	27.37
2012	7.39	16.54
2011	-4.09	-5.02
2010	6.26	12.34

## Index performance

USD RETURNS (%) NOVEMBER 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED			
					3 Years	5 Years	10 Years	Since March 31, 1999
MSCI World (Gross)10% Risk Control Index – Excess Return	3.89	3.09	16.20	11.97	3.85	5.82	5.55	3.58
MSCI World – Gross	4.62	4.49	28.39	22.34	9.31	12.96	10.63	7.07

## Index risk and return characteristics

(%) NOVEMBER 29, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since March 31, 1999
MSCI World (Gross)10% Risk Control – Excess Return	11.02	10.73	10.96	10.41
MSCI World - Gross	16.90	17.85	15.04	15.50

## 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](http://www.msci.com).

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