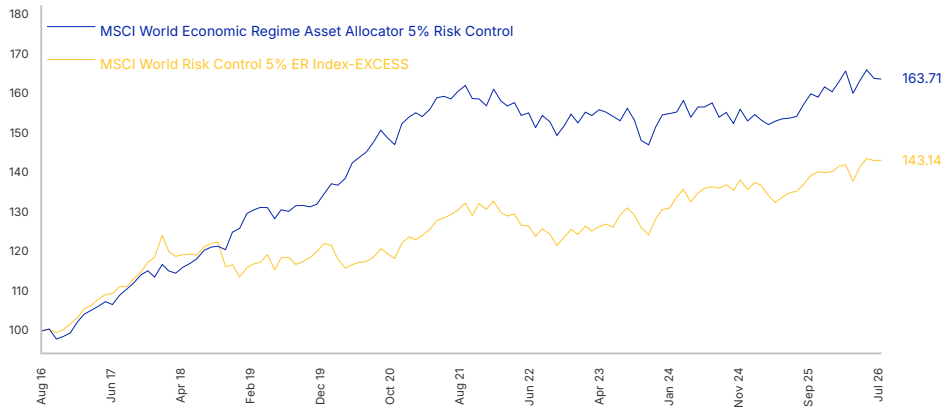
MSCI World Economic Regime Asset Allocator 5% Risk Control Index (USD)

The MSCI World Economic Regime Asset Allocator 5% Risk Control Index aims to represent the performance of the MSCI World Economic Regime Asset Allocator Index while targeting an annualized volatility of 5%.

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 Asset Allocator 5% Risk Control	MSCI World Risk Control 5% ER Index-EXCESS
2025	4.83	3.38
2024	-0.99	3.87
2023	1.32	5.02
2022	-5.30	-6.36
2021	4.60	7.35
2020	14.39	1.40
2019	6.96	7.40
2018	10.85	-4.20
2017	14.22	16.63

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 Asset Allocator 5% Risk Control	-0.10	0.22	6.11	1.99	1.56	0.38	N/A	5.09
MSCI World Risk Control 5% ER Index-EXCESS	0.03	1.12	5.78	2.02	2.97	1.86	N/A	3.68

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 Asset Allocator 5% Risk Control	5.83	5.64	N/A	5.28
MSCI World Risk Control 5% ER Index-EXCESS	5.18	5.29	N/A	5.51

The MSCI World Economic Regime Asset Allocator 5% 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

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