

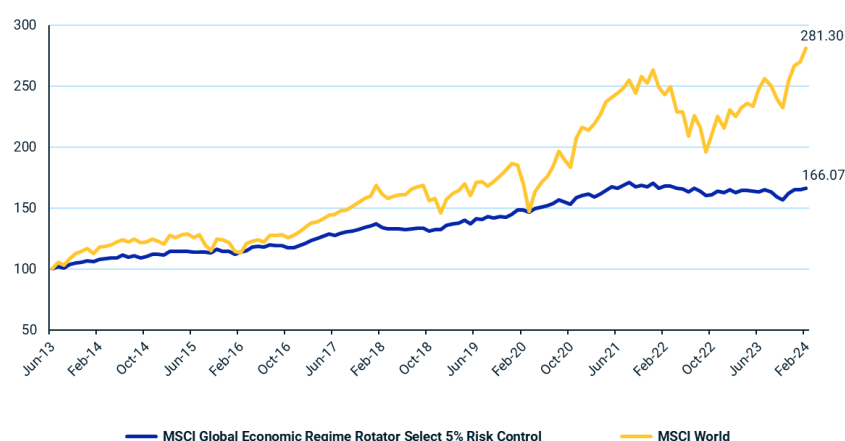
# MSCI Global Economic Regime Rotator Select 5% Risk Control Index

MSCI Global Economic Regime Rotator Select 5% Risk Control Index aims to represent the performance of MSCI Global Economic Regime Allocator Index, while targeting a risk level of 5%.

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

## Cumulative index performance

USD RETURNS JUNE 2013 – FEBRUARY 2024



## Annual performance (%)

YEAR	MSCI Global Economic Regime Rotator Select 5% Risk Control	MSCI World - Net
2023	4.38	26.49
2022	-3.12	-19.85
2021	5.12	26.45
2020	14.14	20.73
2019	9.11	30.88
2018	12.83	-5.04
2017	11.29	21.19

## Index performance

USD RETURNS (%) FEBRUARY 29, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since June 28, 2013
MSCI Global Economic Regime Rotator Select 5% Risk Control	0.33	5.34	2.93	0.33	1.83	5.25	-	7.08
MSCI World - Net	1.53	16.23	20.53	1.53	9.54	13.71	-	12.83

## Index risk and return characteristics

(%) FEBRUARY 29, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since June 28, 2013
MSCI Global Economic Regime Rotator Select 5% Risk Control	5.57	5.13	-	5.04
MSCI World - Net	17.68	18.60	-	16.61

## 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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