

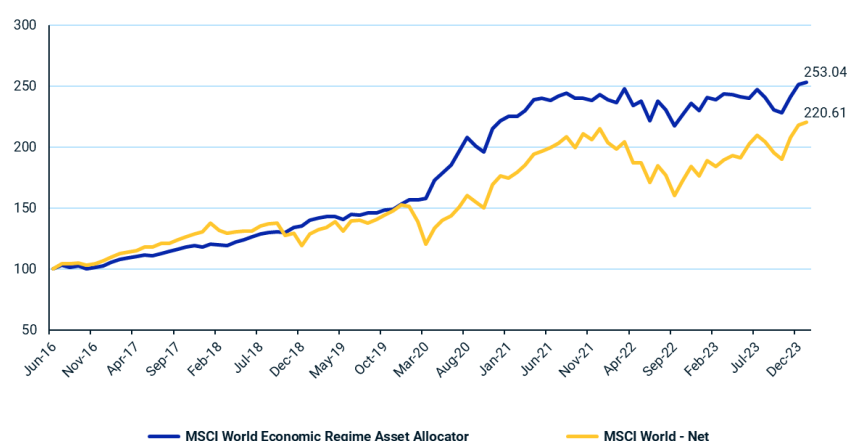
# MSCI World Economic Regime Asset Allocator Index

The MSCI World Economic Regime Asset Allocator Index aims to represent the performance of a strategy that allocates daily to cash, SGX 10-Year US Treasury Futures Index 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 JUNE 2016 – JANUARY 2024



## Annual performance (%)

YEAR	MSCI World Economic Regime Asset Allocator	MSCI World - Net
2023	9.16	23.79
2022	-5.29	-18.14
2021	9.55	21.82
2020	44.51	15.90
2019	13.24	27.67
2018	14.98	-8.71
2017	15.18	22.40

## Index performance

USD RETURNS (%) JANUARY 31, 2024

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN			
					3 Years	5 Years	10 Years	Since June 30, 2016
MSCI World Economic Regime Asset Allocator	0.78	10.99	5.25	0.78	3.93	12.57	-	13.02
MSCI World - Net	1.20	16.12	16.99	1.20	8.06	11.39	-	11.00

## Index risk and return characteristics

(%) JANUARY 31, 2024

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since June 30, 2016
MSCI World Economic Regime Asset Allocator	10.92	11.10	-	9.41
MSCI World - Net	16.96	18.01	-	15.84

\*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.

## ABOUT MSCI INC.

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