

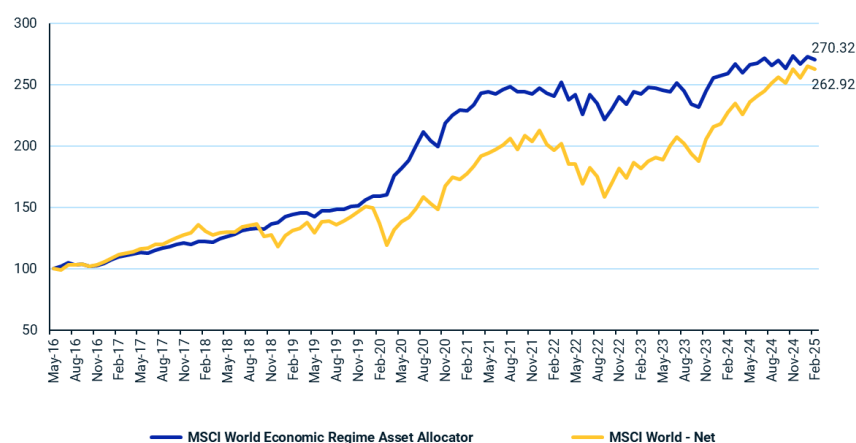
# MSCI World Economic Regime Asset Allocator Index

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 MAY 2016 – FEBRUARY 2025



## Annual performance (%)

YEAR	MSCI World Economic Regime Asset Allocator	MSCI World - Net
2024	4.59	18.67
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 (%) FEBRUARY 28, 2025

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	-0.96	-1.13	4.25	1.24	3.94	11.16	-	12.04
MSCI World - Net	-0.72	0.11	15.63	2.78	10.22	13.91	-	11.68

## Index risk and return characteristics

(%) FEBRUARY 28, 2025

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since June 30, 2016
MSCI World Economic Regime Asset Allocator	10.75	11.11	-	9.05
MSCI World - Net	16.49	17.42	-	15.13

\*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.

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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