

# MSCI World Minimum Volatility Advanced Select Index (USD)

The MSCI World Minimum Volatility Advanced Select Index is based on MSCI World Index, its parent index, which includes large and mid-cap stocks across 23 Developed Market (DM) countries\* across the world. The index is designed to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms along with the minimum volatility factor.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Minimum Volatility Advanced Select	MSCI World
2025	10.87	21.09
2024	10.59	18.67
2023	10.09	23.79
2022	-11.36	-18.14
2021	16.26	21.82
2020	4.19	15.90
2019	24.64	27.67
2018	-2.67	-8.71
2017	16.53	22.40
2016	6.52	7.51
2015	5.61	-0.87
2014	12.11	4.94
2013	20.62	26.68
2012	10.17	15.83

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 26, 2010				
MSCI World Minimum Volatility Advanced Select	0.81	3.24	8.07	0.81	9.83	7.29	8.44	9.81	2.22	20.59	17.87	3.62
MSCI World	2.24	3.36	19.58	2.24	19.31	12.87	13.11	11.74	1.57	24.26	20.02	3.95

## FUNDAMENTALS (JAN 30, 2026)

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 26, 2010 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 26, 2010	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Minimum Volatility Advanced Select	0.63	7.38	20.96	9.75	11.70	11.23	0.52	0.38	0.58	0.80	29.32	2020-02-14–2020-03-23
MSCI World	1.00	0.00	2.37	11.05	14.36	14.54	1.23	0.70	0.77	0.74	34.03	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI World Minimum Volatility Advanced Select Index (USD)

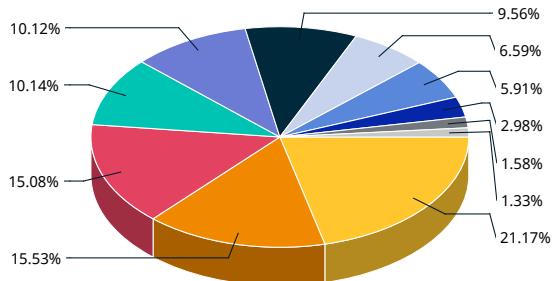
### INDEX CHARACTERISTICS

	MSCI World Minimum Volatility Advanced Select	MSCI World
<b>Number of Constituents</b>	239	1,319
	Weight (%)	
<b>Largest</b>	1.60	5.48
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.42	0.08
<b>Median</b>	0.30	0.03

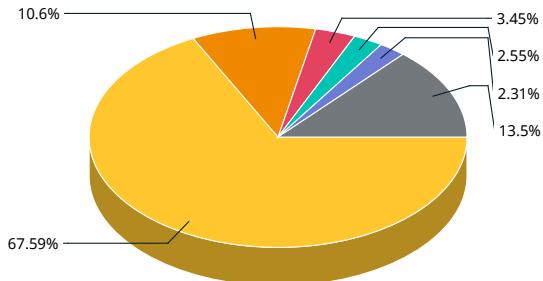
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
CISCO SYSTEMS	US	1.60	0.37	Info Tech
JOHNSON & JOHNSON	US	1.52	0.65	Health Care
MCKESSON CORP	US	1.50	0.12	Health Care
CENCORA	US	1.50	0.08	Health Care
IBM CORP	US	1.43	0.34	Info Tech
MOTOROLA SOLUTIONS	US	1.37	0.08	Info Tech
ZURICH INSURANCE GROUP	CH	1.33	0.12	Financials
GILEAD SCIENCES	US	1.32	0.21	Health Care
MICROSOFT CORP	US	1.28	3.59	Info Tech
COCA COLA (THE)	US	1.27	0.36	Cons Staples
<b>Total</b>		<b>14.11</b>	<b>5.91</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



● Information Technology 21.17% ● Health Care 15.53% ● Financials 15.08%  
● Communication Services 10.14% ● Consumer Staples 10.12% ● Industrials 9.56%  
● Utilities 6.59% ● Consumer Discretionary 5.91% ● Energy 2.98% ● Materials 1.58%  
● Real Estate 1.33%

● United States 67.59% ● Japan 10.6% ● Switzerland 3.45% ● Germany 2.55%  
● Spain 2.31% ● Other 13.5%

\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI ESG Target Indexes were renamed the MSCI Advanced Indexes as of Feb 3, 2025.

The MSCI World Minimum Volatility Advanced Select Index was launched on Feb 13, 2020. 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.



MSCI World Minimum Volatility Advanced Select Index (USD) | [msci.com](http://msci.com)