

# MSCI World 12% Volatility Target Select Index

The MSCI World 12% Volatility Target Select Index (the 'Index') aims to represent the performance of the MSCI World Index (the 'Parent Index') while targeting an annualized volatility of 12%.

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

## Cumulative index performance

EUR RETURNS MARCH 2013– FEBRUARY 2025



## Annual performance (%)

YEAR	MSCI World 12% Volatility Target Select
2024	22.48
2023	15.75
2022	-11.85
2021	26.96
2020	-0.22
2019	22.07
2018	-6.77
2017	5.57
2016	8.78
2015	3.37
2014	13.27

## Index performance

EUR RETURNS (%) FEBRUARY 28, 2025

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Mar 29, 2013
MSCI World 12% Volatility Target Select	-0.85	1.32	16.33	2.09	10.55	11.33	7.30	8.48

## Index risk and return characteristics

(%) FEBRUARY 28, 2025

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Mar 29, 2013
MSCI World 12% Volatility Target Select	11.04	10.75	10.62	10.06

## Additional information

### MSCI World 12% Volatility Target Select Index

<b>Bloomberg Ticker</b>	MXWOVT12
<b>ISIN</b>	GB00BLGVB111
<b>Currency</b>	EUR
<b>RIC</b>	.dMIW0012Y0XEU
<b>Live Date*</b>	October 25, 2023
<b>Index Start Date</b>	March 1, 2013
<b>Index Level on Start date (Rebased)</b>	100
<b>Index Level on Live date (Rebased)</b>	199.44

### MSCI World Index

<b>Bloomberg Ticker</b>	MSERWI
<b>ISIN</b>	GB00BPLKJT53
<b>Currency</b>	EUR

MSCI World Index is the parent Index for MSCI World 12% Volatility Target Select Index

\*The MSCI World 12% Volatility Target Select Index was launched on Oct 25, 2023. Data prior to the launch date is back-tested test (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 INC.

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