

# MSCI World IMI Risk Weighted (USD)

The **MSCI World IMI Risk Weighted** is based on the MSCI World Index, its parent index, which includes large, mid and small cap stocks across 23 Developed Markets (DM) countries\*. Constructed using a simple, but effective and transparent process, the MSCI World Risk Weighted Index reweights each security of the parent index so that stocks with lower risk are given higher index weights. Historically the index has exhibited lower realized volatility in comparison to its parent index, while maintaining reasonable liquidity and capacity.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World IMI Risk Weighted	MSCI World IMI
2025	22.46	20.98
2024	5.18	17.52
2023	12.96	22.88
2022	-16.43	-18.22
2021	13.06	21.04
2020	5.63	15.90
2019	23.57	27.48
2018	-11.54	-9.41
2017	22.70	22.44
2016	12.28	8.19
2015	0.79	-0.80
2014	3.66	4.52
2013	25.36	27.42
2012	14.08	16.06

## INDEX PERFORMANCE – NET RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 1997
					3 Yr	5 Yr	10 Yr	Since May 30, 1997	
MSCI World IMI Risk Weighted	1.33	-1.14	19.07	7.35	15.46	5.77	8.39	8.11	
MSCI World IMI	4.47	6.98	28.17	10.93	21.63	11.40	12.78	8.03	

## FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.88	19.46	15.42	1.64
1.57	24.92	19.30	3.77

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 1997 – MAY 29, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>			Since May 30, 1997	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World IMI Risk Weighted	0.85	5.74	22.41	12.95	14.45	14.78	0.82	0.22	0.46	0.44	56.35	2007-07-13–2009-03-09
MSCI World IMI	1.00	0.00	1.70	12.90	15.33	15.14	1.23	0.56	0.72	0.42	58.03	2007-10-31–2009-03-09

<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

\* 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 World IMI Risk Weighted was launched on Sep 06, 2011. 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.

**INDEX CHARACTERISTICS**

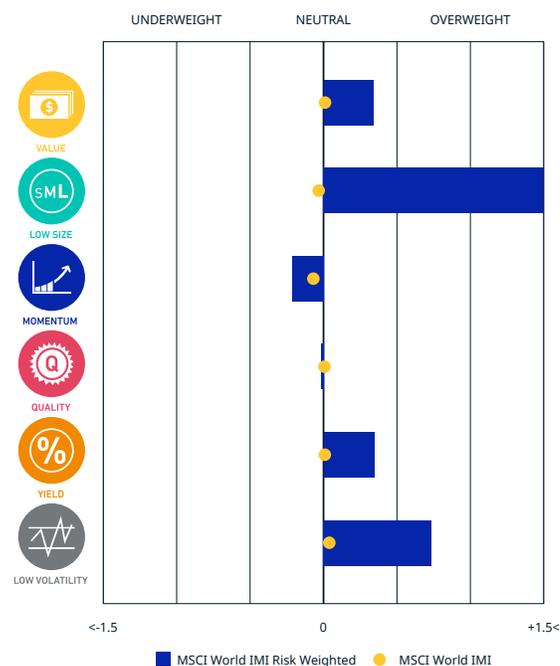
	MSCI World IMI Risk Weighted	MSCI World IMI
<b>Number of Constituents</b>	5,136	5,137
	<b>Weight (%)</b>	
<b>Largest</b>	0.11	5.05
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.02	0.02
<b>Median</b>	0.02	0.00

**TOP 10 CONSTITUENTS**

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SWISS PRIME SITE	CH	0.11	0.01	Real Estate
ALLREAL HOLDING	CH	0.11	0.00	Real Estate
MOBIMO HOLDING	CH	0.10	0.00	Real Estate
PSP SWISS PROPERTY	CH	0.10	0.01	Real Estate
TOKAI HOLDINGS CORP	JP	0.10	0.00	Industrials
KONINKLIJKE KPN	NL	0.10	0.02	Comm Srvc
NETLINK NBN TRUST	SG	0.10	0.00	Comm Srvc
SWISSCOM	CH	0.09	0.02	Comm Srvc
ITO EN PREF A	JP	0.09	0.00	Cons Staples
HELVETIA BALOISE HOLDING	CH	0.09	0.02	Financials
<b>Total</b>		<b>1.00</b>	<b>0.09</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



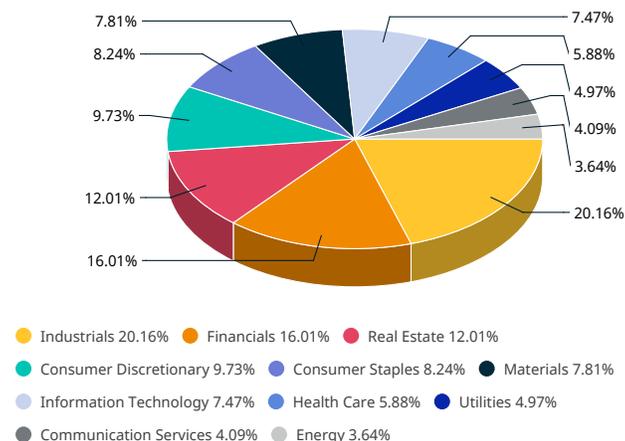
**MSCI FaCS**

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

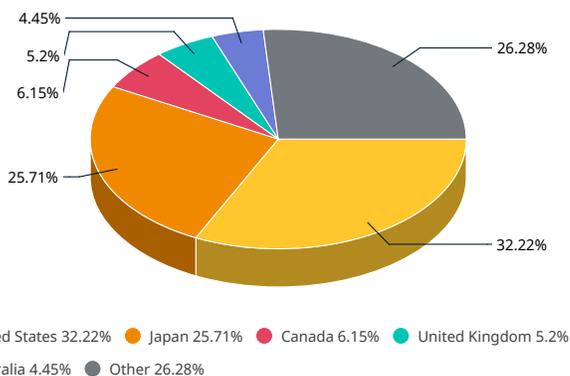
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

**SECTOR WEIGHTS**



**COUNTRY WEIGHTS**



**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**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).

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