

# MSCI World Prime Value Index (USD)

The **MSCI World Prime Value Index** is based on MSCI World Index, its parent index and captures large and mid-cap representation across 23 Developed Markets (DM) countries\*. The index is designed to represent the performance of companies with relatively low valuations and high quality characteristics.

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

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



## ANNUAL PERFORMANCE (%)

Year	MSCI World Prime Value	MSCI World
2025	20.83	21.60
2024	6.24	19.19
2023	17.70	24.42
2022	-8.09	-17.73
2021	18.13	22.35
2020	5.97	16.50
2019	23.00	28.40
2018	-10.20	-8.20
2017	22.40	23.07
2016	12.25	8.15
2015	-6.03	-0.32
2014	4.71	5.50
2013	27.56	27.37
2012	11.93	16.54

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

## FUNDAMENTALS (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 Nov 30, 1995					
MSCI World Prime Value	3.37	8.80	21.43	3.37	13.52	11.22	11.23	9.92	2.75	14.21	13.69	2.21	
MSCI World	2.26	3.44	20.08	2.26	19.85	13.39	13.69	8.68	1.57	24.26	20.02	3.95	

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 1995 – 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 Nov 30, 1995	MAXIMUM DRAWDOWN		
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD	
MSCI World Prime Value	0.93	5.96	38.05	10.50	13.14	14.57	0.81	0.63	0.65	0.53	54.57	2007-10-31 – 2009-03-09	
MSCI World	1.00	0.00	2.37	11.06	14.37	14.54	1.27	0.73	0.80	0.46	57.46	2007-10-31 – 2009-03-09	

<sup>1</sup> Last 12 months   <sup>2</sup> Based on monthly gross 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 Prime Value Index was launched on Sep 22, 2015. 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

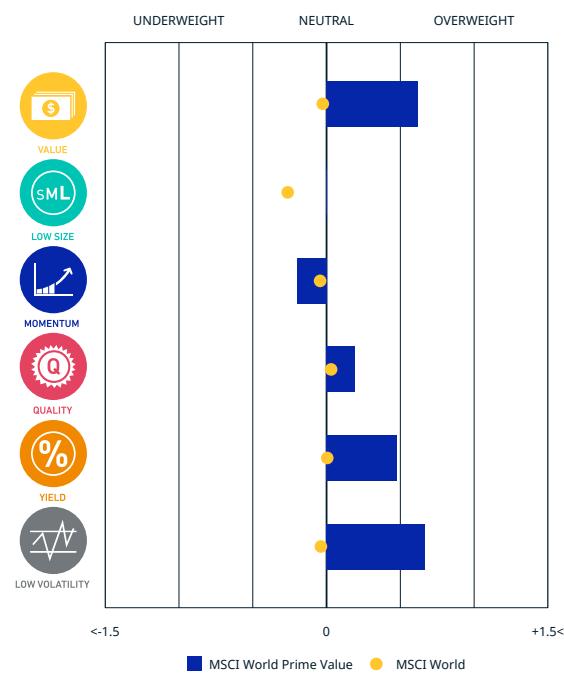
	MSCI World Prime Value	MSCI World
<b>Number of Constituents</b>	331	1,319
	<b>Weight (%)</b>	
<b>Largest</b>	3.95	5.48
<b>Smallest</b>	0.02	0.00
<b>Average</b>	0.30	0.08
<b>Median</b>	0.15	0.03

## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
BERKSHIRE HATHAWAY B	US	3.95	0.78	Financials
VERIZON COMMUNICATIONS	US	2.61	0.22	Comm Svcs
UNITEDHEALTH GROUP	US	2.54	0.31	Health Care
WALMART	US	2.30	0.62	Cons Staples
AT&T	US	2.20	0.22	Comm Svcs
COMCAST CORP A (NEW)	US	2.11	0.13	Comm Svcs
PFIZER	US	1.93	0.18	Health Care
MERCK & CO	US	1.88	0.33	Health Care
ROCHE HOLDING GENUSS	CH	1.65	0.38	Health Care
BHP GROUP (AU)	AU	1.46	0.21	Materials
<b>Total</b>		<b>22.63</b>	<b>3.37</b>	

## FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

## MSCI FACTOR BOX



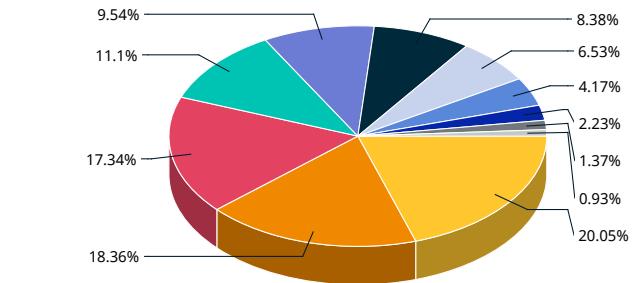
## MSCI FaCS

 <b>VALUE</b> Relatively Inexpensive Stocks
 <b>LOW SIZE</b> Smaller Companies
 <b>MOMENTUM</b> Rising Stocks
 <b>QUALITY</b> Sound Balance Sheet Stocks
 <b>YIELD</b> Cash Flow Paid Out
 <b>LOW VOLATILITY</b> Lower Risk Stocks

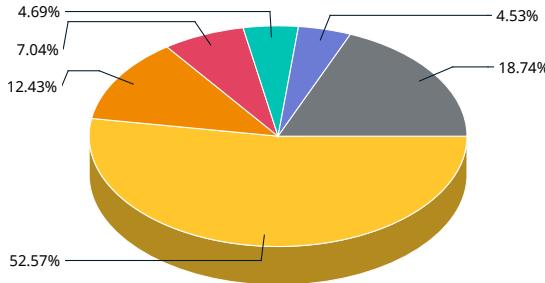
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



Financials 20.05%      Health Care 18.36%      Industrials 17.34%

Consumer Staples 11.1%      Communication Services 9.54%      Materials 8.38%

Consumer Discretionary 6.53%      Information Technology 4.17%      Energy 2.23%

Utilities 1.37%      Real Estate 0.93%

United States 52.57%      Japan 12.43%      United Kingdom 7.04%      Switzerland 4.69%

Germany 4.53%      Other 18.74%

## 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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