

# MSCI World Mid Cap Index (EUR)

The **MSCI World Mid Cap Index** captures mid cap representation across 23 Developed Markets (DM) countries\*. With 769 constituents, the index covers approximately 15% of the free float-adjusted market capitalization in each country.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAR 2011 – MAR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Mid Cap	MSCI World	MSCI ACWI
2025	3.31	6.77	7.86
2024	18.07	26.60	25.33
2023	11.62	19.60	18.06
2022	-13.78	-12.78	-13.01
2021	26.56	31.07	27.54
2020	6.10	6.33	6.65
2019	29.73	30.02	28.93
2018	-8.90	-4.11	-4.85
2017	8.31	7.51	8.89
2016	10.72	10.73	11.09
2015	10.91	10.42	8.76
2014	19.75	19.50	18.61
2013	22.41	21.20	17.49
2012	14.56	14.05	14.35

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 29, 2000
					3 Yr	5 Yr	10 Yr		
MSCI World Mid Cap	-5.34	1.20	9.36	1.20	10.32	6.46	8.92	6.60	
MSCI World	-4.05	-1.71	11.47	-1.71	14.51	10.71	11.68	6.12	
MSCI ACWI	-4.89	-1.33	12.51	-1.33	14.32	9.92	11.21	6.04	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.06	21.82	16.54	2.44
1.68	22.70	18.25	3.71
1.75	21.77	17.12	3.43

## INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 29, 2000	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI World Mid Cap	19.27	12.43	13.98	14.65	0.62	0.39	0.61	0.45	57.70	2007-06-01–2009-03-09
MSCI World	2.30	10.94	12.99	13.28	1.03	0.71	0.85	0.43	59.39	2000-08-31–2009-03-09
MSCI ACWI	2.47	10.73	12.48	12.82	1.03	0.68	0.84	0.39	53.06	2007-06-15–2009-03-09

<sup>1</sup> Last 12 months <sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M 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 Mid Cap Index was launched on Jun 05, 2007. 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**

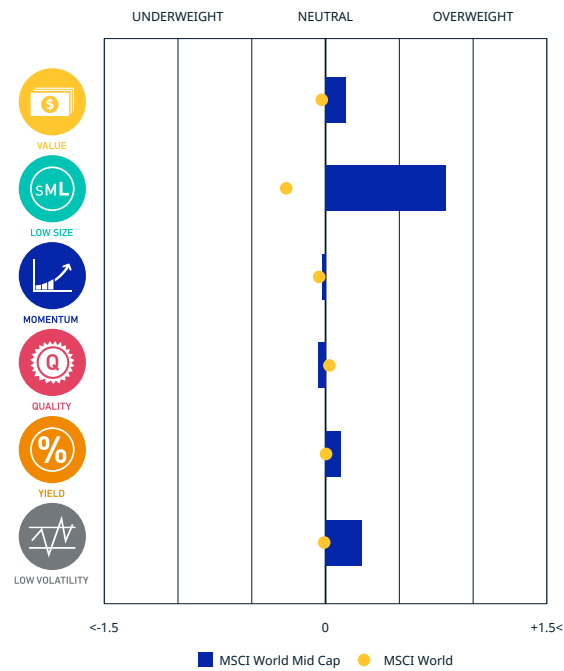
MSCI World Mid Cap	
<b>Number of Constituents</b>	769
<b>Mkt Cap (EUR Millions)</b>	
<b>Index</b>	10,584,384.50
<b>Largest</b>	78,993.25
<b>Smallest</b>	1,628.49
<b>Average</b>	13,763.83
<b>Median</b>	11,035.50

**TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap (EUR Billions)	Index Wt. (%)	Sector
VERTIV HOLDINGS A	78.99	0.75	Industrials
SEAGATE TECHNOLOGY	74.08	0.70	Info Tech
QUANTA SERVICES	71.05	0.67	Industrials
WARNER BROS DISCOVERY	56.11	0.53	Comm Srvcs
BAKER HUGHES CO	52.28	0.49	Energy
CIENA CORP	47.46	0.45	Info Tech
TARGA RESOURCES CORP	46.71	0.44	Energy
FASTENAL CO	46.23	0.44	Industrials
MONOLITHIC POWER SYSTEMS	45.46	0.43	Info Tech
CARDINAL HEALTH	43.57	0.41	Health Care
<b>Total</b>	<b>561.96</b>	<b>5.31</b>	

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

**MSCI FACTOR BOX**



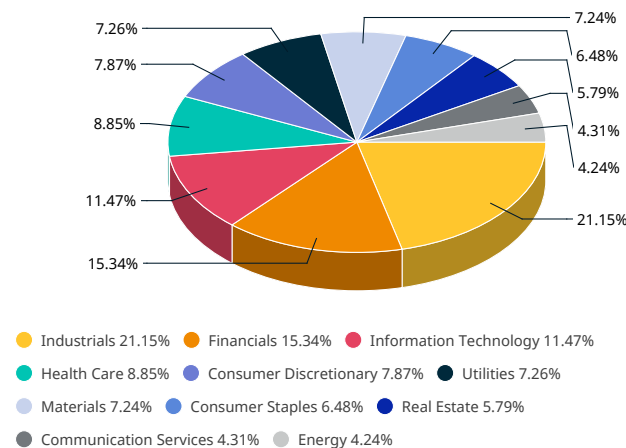
**MSCI FaCS**

- 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

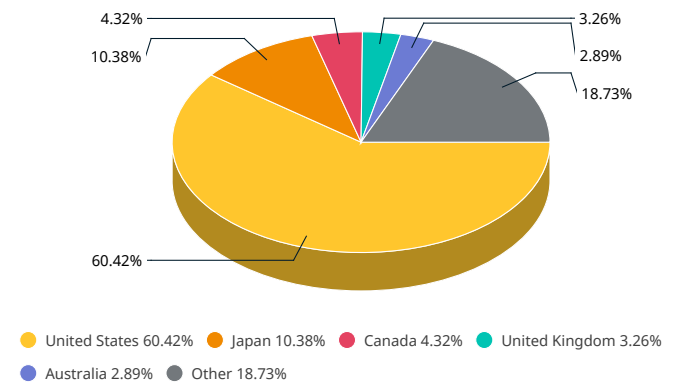
MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

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).

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.

