

# MSCI Europe Mid Cap Equal Weighted Index (EUR)

The **MSCI Europe Mid Cap Equal Weighted Index** represents an alternative weighting scheme to its market cap weighted parent index, the MSCI Europe Index. The index includes the same constituents as its parent (mid cap securities across 15 Developed Markets (DM) countries\*). However, at each semi-annual rebalance date, all index constituents are weighted equally, effectively removing the influence of each constituents current price (high or low). Between rebalances, index constituent weightings will fluctuate due to price performance.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (OCT 2009 – OCT 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Mid Cap Equal Weighted	MSCI Europe
2023	14.61	15.83
2022	-18.78	-9.49
2021	20.22	25.13
2020	1.49	-3.32
2019	26.82	26.05
2018	-13.24	-10.57
2017	13.72	10.24
2016	2.10	2.58
2015	13.88	8.22
2014	6.03	6.84
2013	24.26	19.82
2012	18.81	17.29
2011	-17.31	-8.08
2010	16.49	11.10

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 1998
					3 Yr	5 Yr	10 Yr		
MSCI Europe Mid Cap Equal Weighted	-3.74	-0.82	19.86	4.85	-0.13	4.74	6.11	5.17	
MSCI Europe	-3.26	-2.13	19.20	7.98	5.22	7.50	6.75	4.78	

## FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.20	17.31	13.12	1.62
3.26	14.73	13.25	2.04

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 1998 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Dec 31, 1998	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Mid Cap Equal Weighted	1.08	5.09	20.62	16.88	18.84	16.12	-0.05	0.29	0.43	0.29	64.97	2007-06-01–2009-03-09
MSCI Europe	1.00	0.00	3.34	13.42	15.55	14.02	0.29	0.48	0.51	0.29	58.54	2007-07-16–2009-03-09

<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

# MSCI Europe Mid Cap Equal Weighted Index (EUR)

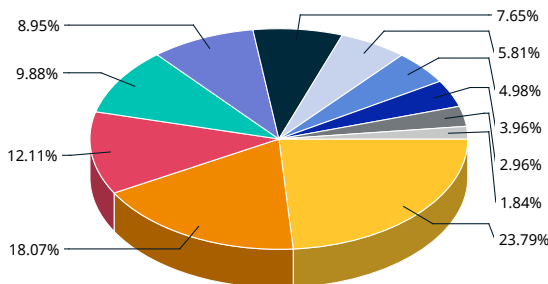
## INDEX CHARACTERISTICS

	MSCI Europe Mid Cap Equal Weighted	MSCI Europe
<b>Number of Constituents</b>	227	414
<b>Weight (%)</b>		
<b>Largest</b>	0.72	3.31
<b>Smallest</b>	0.12	0.01
<b>Average</b>	0.44	0.24
<b>Median</b>	0.44	0.10

## TOP 10 CONSTITUENTS

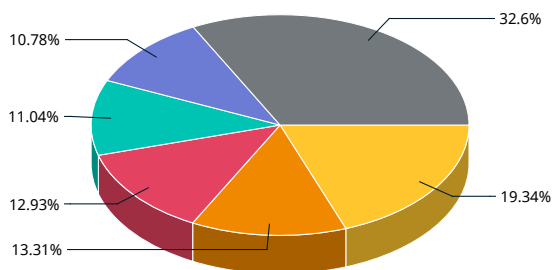
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SIEMENS ENERGY	DE	0.72	0.24	Industrials
MTU AERO ENGINES	DE	0.60	0.16	Industrials
SANDOZ GROUP	CH	0.60	0.17	Health Care
DELIVERY HERO	DE	0.59	0.07	Cons Discr
KONGSBERG GRUPPEN	NO	0.58	0.08	Industrials
FRESENIUS	DE	0.56	0.14	Health Care
LOTUS BAKERIES	BE	0.55	0.05	Cons Staples
PEARSON	GB	0.55	0.08	Cons Discr
GEA GROUP	DE	0.55	0.07	Industrials
ORION-YHTYMAE B	FI	0.55	0.05	Health Care
<b>Total</b>		<b>5.85</b>	<b>1.13</b>	

## SECTOR WEIGHTS



- Industrials 23.79%
- Financials 18.07%
- Consumer Discretionary 12.11%
- Health Care 9.88%
- Materials 8.95%
- Communication Services 7.65%
- Consumer Staples 5.81%
- Real Estate 4.98%
- Utilities 3.96%
- Information Technology 2.96%
- Energy 1.84%

## COUNTRY WEIGHTS



- United Kingdom 19.34%
- Germany 13.31%
- France 12.93%
- Sweden 11.04%
- Switzerland 10.78%
- Other 32.6%

\* Developed Markets countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Mid Cap Equal Weighted Index was launched on Sep 18, 2014. 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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.

© 2024 MSCI Inc. All rights reserved.