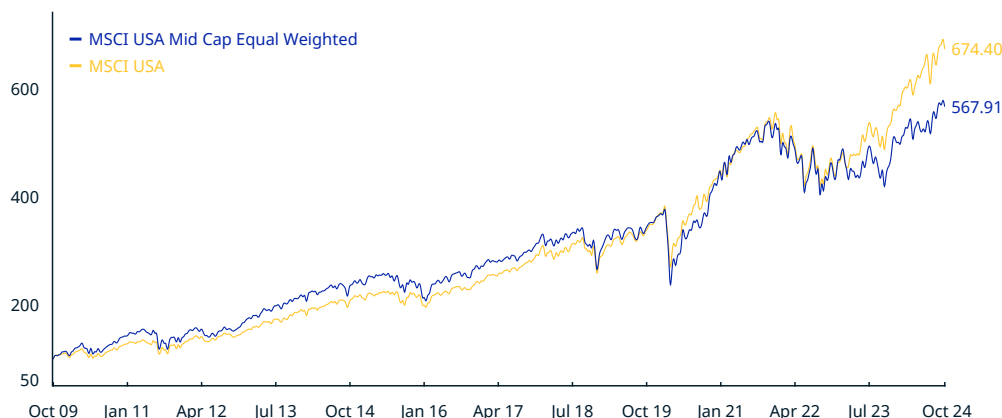


MSCI USA Mid Cap Equal Weighted Index (USD)

The **MSCI USA Mid Cap Equal Weighted Index** represents an alternative weighting scheme to its market cap weighted parent index, the MSCI USA Index. The index includes the same constituents as its parent index and captures mid cap securities across the U.S. equity markets. 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 (USD) (OCT 2009 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Mid Cap Equal Weighted	MSCI USA
2023	15.91	26.49
2022	-18.30	-19.85
2021	25.65	26.45
2020	17.57	20.73
2019	28.59	30.88
2018	-10.21	-5.04
2017	17.82	21.19
2016	12.97	10.89
2015	-2.84	0.69
2014	11.37	12.69
2013	35.93	31.79
2012	16.74	15.33
2011	-1.22	1.36
2010	25.37	14.77

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI USA Mid Cap Equal Weighted	-1.04	3.44	34.38	11.87	2.41	10.63	9.08	9.81	
MSCI USA	-0.76	3.74	37.82	20.39	7.87	14.73	12.35	10.15	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.62	23.70	18.08	2.91
1.31	26.74	21.59	5.02

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1994 – OCT 31, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Mid Cap Equal Weighted	1.08	7.25	28.70	19.94	21.87	18.14	0.04	0.46	0.48	0.47	59.97	2007-07-13–2009-03-09
MSCI USA	1.00	0.00	1.97	17.37	18.37	15.46	0.32	0.72	0.72	0.54	55.36	2007-10-09–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA Mid Cap Equal Weighted Index (USD)

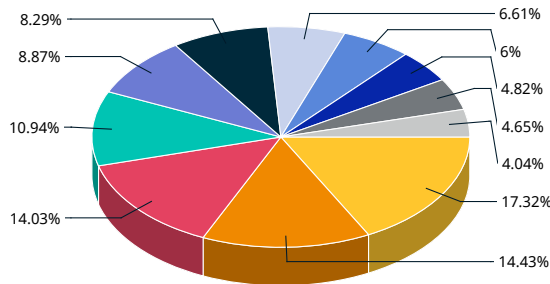
INDEX CHARACTERISTICS

	MSCI USA Mid Cap Equal Weighted	MSCI USA
Number of Constituents	333	593
	Weight (%)	
Largest	0.58	6.60
Smallest	0.09	0.01
Average	0.30	0.17
Median	0.30	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
APPLOVIN CORP A	0.58	0.07	Info Tech
TEXAS PACIFIC LAND	0.54	0.05	Energy
ALNYLAM PHARMACEUTICALS	0.51	0.07	Health Care
ROBLOX CORP A	0.45	0.05	Comm Svcs
IRON MOUNTAIN	0.43	0.07	Real Estate
MICROSTRATEGY	0.42	0.08	Info Tech
AXON ENTERPRISE	0.42	0.06	Industrials
FAIR ISAAC CORP	0.41	0.10	Info Tech
CBRE GROUP	0.41	0.08	Real Estate
ZILLOW GROUP C	0.41	0.02	Real Estate
Total	4.58	0.64	

SECTOR WEIGHTS



- Industrials 17.32% ● Financials 14.43% ● Information Technology 14.03%
- Health Care 10.94% ● Consumer Discretionary 8.87% ● Real Estate 8.29%
- Utilities 6.61% ● Materials 6% ● Consumer Staples 4.82%
- Communication Services 4.65% ● Energy 4.04%

ABOUT MSCI

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