

MSCI World Mid Cap Equal Weighted Index (USD)

The **MSCI World Mid Cap Equal Weighted Index** represents an alternative weighting scheme to its market cap weighted parent index, the MSCI World Index. The index includes the same constituents as its parent (mid cap securities across 23 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 (USD) (AUG 2009 – AUG 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI World Mid Cap Equal Weighted	MSCI World
2023	15.77	23.79
2022	-18.24	-18.14
2021	12.99	21.82
2020	10.58	15.90
2019	23.71	27.67
2018	-13.98	-8.71
2017	23.90	22.40
2016	8.67	7.51
2015	-0.26	-0.87
2014	2.39	4.94
2013	26.68	26.68
2012	15.42	15.83
2011	-9.87	-5.54
2010	20.05	11.76

INDEX PERFORMANCE – NET RETURNS (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI World Mid Cap Equal Weighted	3.03	5.65	15.62	8.63	0.59	7.45	5.85	7.01	
MSCI World	2.64	6.58	24.43	16.72	6.90	13.11	9.57	7.91	

FUNDAMENTALS (AUG 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.38	20.32	15.74	1.86
1.78	22.33	18.77	3.43

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1994 – AUG 30, 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 World Mid Cap Equal Weighted	1.02	5.15	26.17	18.31	19.69	16.41	-0.06	0.35	0.33	0.34	59.46	2007-07-13–2009-03-09
MSCI World	1.00	0.00	2.25	17.24	17.76	15.01	0.28	0.66	0.58	0.41	57.82	2007-10-31–2009-03-09

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

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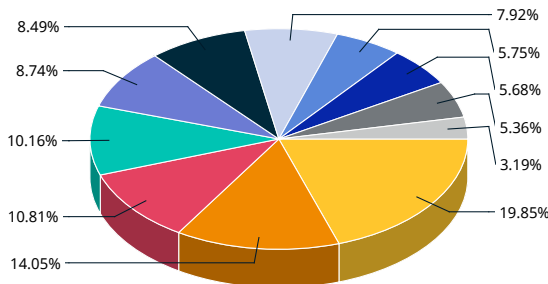
INDEX CHARACTERISTICS

	MSCI World Mid Cap Equal Weighted	MSCI World
Number of Constituents	815	1,429
Weight (%)		
Largest	0.22	4.87
Smallest	0.03	0.00
Average	0.12	0.07
Median	0.12	0.03

TOP 10 CONSTITUENTS

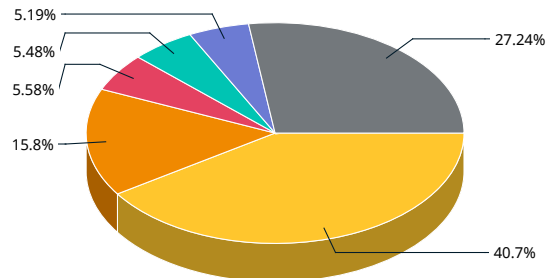
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
SMURFIT WESTROCK	US	0.22	0.04	Materials
ALNYLAM PHARMACEUTICALS	US	0.21	0.05	Health Care
ASICS CORP	JP	0.18	0.02	Cons Discr
PALANTIR TECHNOLOGIES A	US	0.18	0.09	Info Tech
MONOTARO CO	JP	0.18	0.01	Industrials
BURLINGTON STORES	US	0.17	0.03	Cons Discr
RIVIAN AUTOMOTIVE A	US	0.17	0.01	Cons Discr
TEXAS PACIFIC LAND	US	0.17	0.02	Energy
TDK CORP	JP	0.17	0.04	Info Tech
RAKUTEN GROUP	JP	0.17	0.02	Cons Discr
Total		1.80	0.31	

SECTOR WEIGHTS



- Industrials 19.85%
- Financials 14.05%
- Information Technology 10.81%
- Consumer Discretionary 10.16%
- Health Care 8.74%
- Real Estate 8.49%
- Materials 7.92%
- Utilities 5.75%
- Consumer Staples 5.68%
- Communication Services 5.36%
- Energy 3.19%

COUNTRY WEIGHTS



- United States 40.7%
- Japan 15.8%
- Canada 5.58%
- United Kingdom 5.48%
- Australia 5.19%
- Other 27.24%

* 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 Equal Weighted Index was launched on Jul 25, 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

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