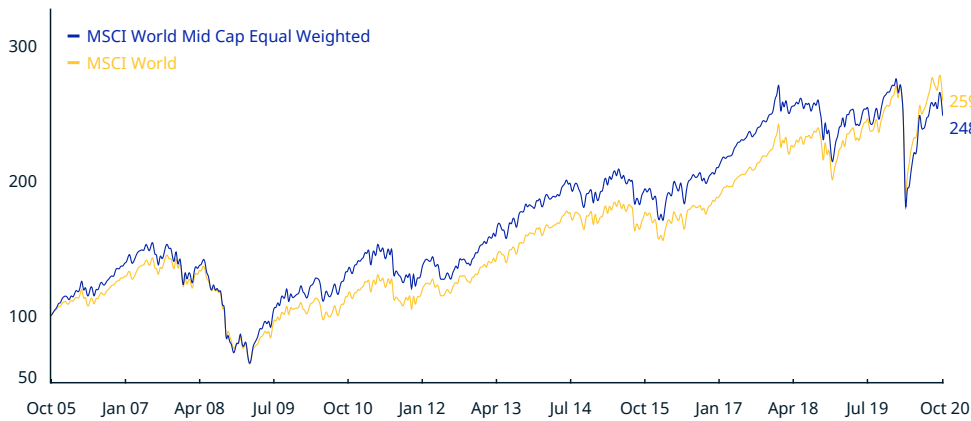


# MSCI World Mid Cap Equal Weighted Index (USD)

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.

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (OCT 2005 – OCT 2020)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Mid Cap Equal Weighted	MSCI World
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
2009	41.50	29.99
2008	-41.54	-40.71
2007	4.56	9.04
2006	24.78	20.07

## INDEX PERFORMANCE – NET RETURNS (%) (OCT 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr	Since May 31, 1994	
MSCI World Mid Cap Equal Weighted	-1.56	2.11	-3.88	-8.38	0.59	5.09	6.57	6.70	
MSCI World	-3.07	-0.16	4.36	-1.42	5.96	8.13	8.64	6.96	

## FUNDAMENTALS (OCT 30, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.10	24.67	18.80	1.52
2.06	24.46	19.15	2.55

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1994 – OCT 30, 2020)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	1.01	5.04	32.08	18.87	15.91	14.72	0.04	0.31	0.46	0.32	38.33	2020-01-20–2020-03-23
MSCI World	1.00	0.00	3.08	17.05	14.14	13.59	0.33	0.53	0.62	0.35	34.03	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on ICE LIBOR 1M

\* 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 data (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.

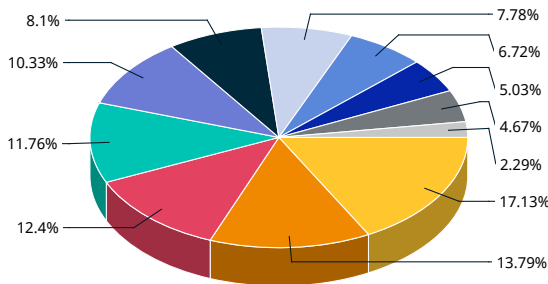
### INDEX CHARACTERISTICS

	MSCI World Mid Cap Equal Weighted	MSCI World
<b>Number of Constituents</b>	899	1,603
	Weight (%)	
<b>Largest</b>	0.31	4.33
<b>Smallest</b>	0.03	0.00
<b>Average</b>	0.11	0.06
<b>Median</b>	0.11	0.02

### TOP 10 CONSTITUENTS

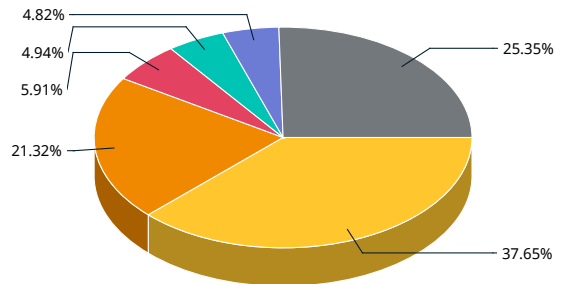
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
PINTEREST A	US	0.31	0.05	Comm Svcs
AFTERPAY	AU	0.24	0.03	Info Tech
MATCH GROUP(NEW)	US	0.24	0.07	Comm Svcs
SNAP A	US	0.22	0.08	Comm Svcs
SIEMENS GAMESA RENE ENER	ES	0.20	0.02	Industrials
PELOTON INTERACTIVE A	US	0.19	0.05	Cons Discr
TRADE DESK A	US	0.19	0.05	Info Tech
FIRST QUANTUM MINERALS	CA	0.19	0.02	Materials
ALIGN TECHNOLOGY	US	0.19	0.07	Health Care
FREEMPORT MCMORAN B	US	0.19	0.06	Materials
<b>Total</b>		<b>2.16</b>	<b>0.50</b>	

### SECTOR WEIGHTS



- Industrials 17.13%
- Financials 13.79%
- Consumer Discretionary 12.4%
- Information Technology 11.76%
- Materials 10.33%
- Health Care 8.1%
- Real Estate 7.78%
- Communication Services 6.72%
- Consumer Staples 5.03%
- Utilities 4.67%
- Energy 2.29%

### COUNTRY WEIGHTS



- United States 37.65%
- Japan 21.32%
- United Kingdom 5.91%
- France 4.94%
- Canada 4.82%
- Other 25.35%

### INDEX METHODOLOGY

MSCI World Mid Cap Equal Weighted Index includes the same constituents as its market cap weighted parent index and is rebalanced in May and November, coinciding with the semi-annual index reviews. Corporate events are also generally reflected simultaneously in both the equal weighted index and its parent. However, at each semi annual rebalance date, all equal weighted index constituents are weighted equally. This tends to give greater exposure to smaller cap index constituents versus the parent index where larger cap constituents have a more dominant impact on index valuations.

### 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).

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