

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) (JUN 2009 – JUN 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 (%) (JUN 28, 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	-0.91	-4.49	11.14	2.87	1.32	8.96	8.28	9.62	
MSCI USA	3.54	3.94	24.10	14.64	8.64	14.42	12.15	10.09	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.71	22.72	17.47	2.71
1.33	26.42	21.35	4.95

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 1994 – JUN 28, 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	7.26	26.90	20.22	21.91	18.21	0.01	0.40	0.44	0.46	59.97	2007-07-13–2009-03-09
MSCI USA	1.00	0.00	1.91	18.03	18.40	15.51	0.38	0.71	0.72	0.53	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

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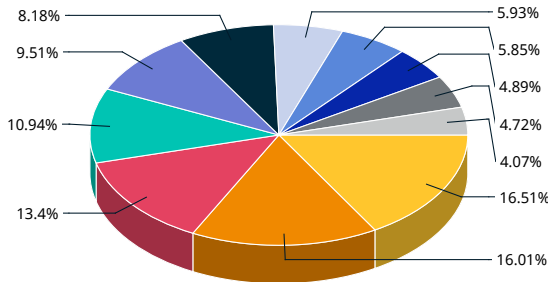
INDEX CHARACTERISTICS

	MSCI USA Mid Cap Equal Weighted	MSCI USA
Number of Constituents	330	601
Weight (%)		
Largest	0.51	6.61
Smallest	0.12	0.01
Average	0.30	0.17
Median	0.30	0.06

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
ALNYLAM PHARMACEUTICALS	0.51	0.06	Health Care
RIVIAN AUTOMOTIVE A	0.42	0.02	Cons Discr
BURLINGTON STORES	0.40	0.03	Cons Discr
PALANTIR TECHNOLOGIES A	0.37	0.10	Info Tech
HEWLETT PACKARD ENT CO	0.37	0.06	Info Tech
TEXAS PACIFIC LAND	0.37	0.03	Energy
QORVO	0.37	0.02	Info Tech
BEST BUY CO	0.36	0.03	Cons Discr
UNITED THERAPEUTICS CORP	0.36	0.03	Health Care
CARNIVAL CORP (US)	0.36	0.04	Cons Discr
Total	3.91	0.43	

SECTOR WEIGHTS



- Industrials 16.51%
- Information Technology 16.01%
- Financials 13.4%
- Health Care 10.94%
- Consumer Discretionary 9.51%
- Real Estate 8.18%
- Utilities 5.93%
- Materials 5.85%
- Consumer Staples 4.89%
- Communication Services 4.72%
- Energy 4.07%

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