

# 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) (MAY 2009 – MAY 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 (%) (MAY 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	2.38	0.91	21.41	3.81	2.13	10.76	8.71	9.68	
MSCI USA	4.73	3.54	27.81	10.72	8.36	15.17	11.99	9.99	

## FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.63	23.08	17.51	2.81
1.38	25.79	20.86	4.76

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

	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 USA Mid Cap Equal Weighted	1.08	7.22	25.74	20.22	22.09	18.22	0.06	0.48	0.47	0.46	59.97	2007-07-13–2009-03-09
MSCI USA	1.00	0.00	2.00	18.00	18.55	15.50	0.38	0.74	0.71	0.53	55.36	2007-10-09–2009-03-09

<sup>1</sup> Last 12 months

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

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

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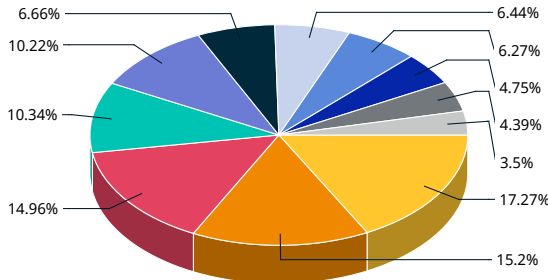
## INDEX CHARACTERISTICS

	MSCI USA Mid Cap Equal Weighted	MSCI USA
<b>Number of Constituents</b>	334	611
<b>Weight (%)</b>		
<b>Largest</b>	0.75	6.35
<b>Smallest</b>	0.10	0.00
<b>Average</b>	0.30	0.16
<b>Median</b>	0.29	0.06

## TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
VISTRA ENERGY	0.75	0.07	Utilities
SUPER MICRO COMPUTER	0.68	0.09	Info Tech
ROBINHOOD MARKETS A	0.68	0.02	Financials
VERTIV HOLDINGS A	0.58	0.08	Industrials
COINBASE GLOBAL A	0.56	0.08	Financials
DICKS SPORTING GOODS	0.50	0.03	Cons Discr
BATH & BODY WORKS	0.47	0.02	Cons Discr
CONSTELLATION ENERGY	0.47	0.15	Utilities
BURLINGTON STORES	0.46	0.03	Cons Discr
DECKERS OUTDOOR CORP	0.46	0.06	Cons Discr
<b>Total</b>	<b>5.61</b>	<b>0.64</b>	

## SECTOR WEIGHTS



- Industrials 17.27%
- Information Technology 15.2%
- Financials 14.96%
- Consumer Discretionary 10.34%
- Health Care 10.22%
- Real Estate 6.66%
- Materials 6.44%
- Utilities 6.27%
- Communication Services 4.75%
- Consumer Staples 4.39%
- Energy 3.5%

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