

MSCI Europe Mid Cap Equal Weighted Index (EUR)

The **MSCI Europe Mid Cap Equal Weighted Index** represents an alternative weighting scheme to its market cap weighted parent index, the MSCI Europe Index. The index includes the same constituents as its parent (mid cap securities across 15 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 (EUR) (FEB 2011 – FEB 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Europe Mid Cap Equal Weighted	MSCI Europe
2025	18.02	19.39
2024	5.52	8.59
2023	14.61	15.83
2022	-18.78	-9.49
2021	20.22	25.13
2020	1.49	-3.32
2019	26.82	26.05
2018	-13.24	-10.57
2017	13.72	10.24
2016	2.10	2.58
2015	13.88	8.22
2014	6.03	6.84
2013	24.26	19.82
2012	18.81	17.29

INDEX PERFORMANCE – NET RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 1998
					3 Yr	5 Yr	10 Yr		
MSCI Europe Mid Cap Equal Weighted	4.95	10.04	18.63	7.53	11.59	7.99	7.80	5.86	
MSCI Europe	4.05	10.16	16.10	7.30	14.02	12.39	9.38	5.52	

FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.89	22.09	14.87	2.06
2.72	18.14	15.85	2.52

INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 1998 – FEB 27, 2026)

	Beta	Tracking Error (%) ¹	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 31, 1998	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Europe Mid Cap Equal Weighted	1.07	5.04	29.32	11.15	14.29	15.27	0.77	0.49	0.53	0.33	64.97	2007-06-01–2009-03-09
MSCI Europe	1.00	0.00	2.98	9.14	11.98	12.96	1.16	0.89	0.71	0.33	58.54	2007-07-16–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI Europe Mid Cap Equal Weighted Index (EUR)

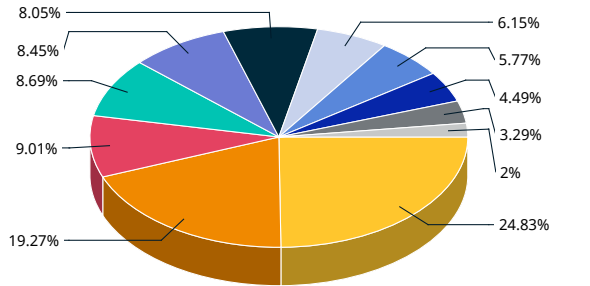
INDEX CHARACTERISTICS

	MSCI Europe Mid Cap Equal Weighted	MSCI Europe
Number of Constituents	222	404
Weight (%)		
Largest	0.82	3.85
Smallest	0.23	0.01
Average	0.45	0.25
Median	0.44	0.11

TOP 10 CONSTITUENTS

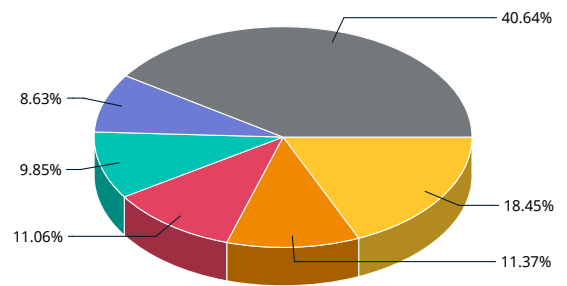
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
HELVETIA BALOISE HOLDING	CH	0.82	0.14	Financials
FRESNILLO PLC	GB	0.76	0.09	Materials
BOLIDEN	SE	0.70	0.15	Materials
ENDEAVOUR MINING (GB)	GB	0.69	0.09	Materials
KONGSBERG GRUPPEN	NO	0.69	0.12	Industrials
VAT GROUP	CH	0.68	0.13	Industrials
ANTOFAGASTA	GB	0.64	0.15	Materials
SCHRODERS	GB	0.62	0.04	Financials
INPOST	NL	0.60	0.03	Industrials
HOCHTIEF	DE	0.59	0.05	Industrials
Total		6.78	1.00	

SECTOR WEIGHTS



- Industrials 24.83%
- Financials 19.27%
- Consumer Discretionary 9.01%
- Consumer Staples 8.69%
- Health Care 8.45%
- Materials 8.05%
- Utilities 6.15%
- Communication Services 5.77%
- Real Estate 4.49%
- Energy 3.29%
- Information Technology 2%

COUNTRY WEIGHTS



- United Kingdom 18.45%
- France 11.37%
- Sweden 11.06%
- Germany 9.85%
- Switzerland 8.63%
- Other 40.64%

* Developed Markets countries in Europe include: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

The MSCI Europe Mid Cap Equal Weighted Index was launched on Sep 18, 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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

