

# 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) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Europe Mid Cap Equal Weighted	MSCI Europe
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
2011	-17.31	-8.08
2010	16.49	11.10

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Dec 31, 1998	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI Europe Mid Cap Equal Weighted	3.87	2.98	9.64	2.98	2.35	5.73	5.61	5.22		3.20	17.80	13.65	1.61
MSCI Europe	3.94	7.63	14.79	7.63	9.22	8.80	7.02	4.88		3.14	15.12	13.74	2.11

## INDEX RISK AND RETURN CHARACTERISTICS (DEC 31, 1998 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	1.08	5.09	23.03	16.77	19.02	16.02	0.15	0.36	0.41	0.30	64.97	2007-06-01–2009-03-09	
MSCI Europe	1.00	0.00	3.30	13.54	15.80	13.98	0.63	0.58	0.55	0.29	58.54	2007-07-16–2009-03-09	

<sup>1</sup> Last 12 months

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

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

## MSCI Europe Mid Cap Equal Weighted Index (EUR)

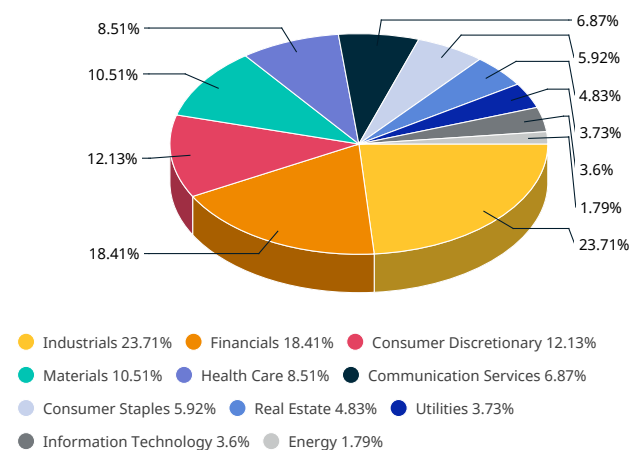
### INDEX CHARACTERISTICS

	MSCI Europe Mid Cap Equal Weighted	MSCI Europe
<b>Number of Constituents</b>	231	421
	<b>Weight (%)</b>	
<b>Largest</b>	0.75	3.78
<b>Smallest</b>	0.09	0.02
<b>Average</b>	0.43	0.24
<b>Median</b>	0.44	0.10

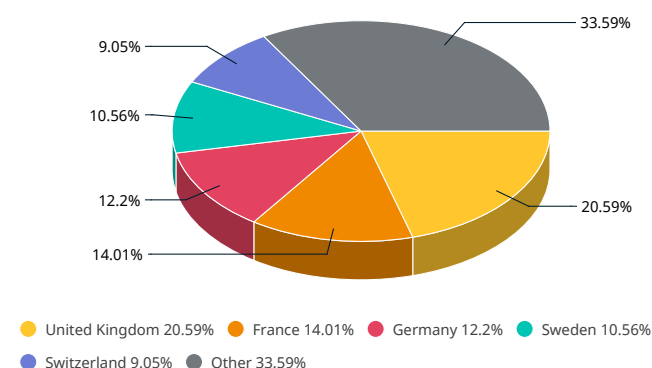
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
RHEINMETALL	DE	0.75	0.22	Industrials
SAAB B	SE	0.66	0.06	Industrials
KONGSBERG GRUPPEN	NO	0.64	0.06	Industrials
LEONARDO	IT	0.62	0.09	Industrials
ANTOFAGASTA	GB	0.59	0.09	Materials
HEIDELBERG MATERIALS	DE	0.57	0.13	Materials
SIEMENS ENERGY	DE	0.57	0.09	Industrials
INTERCONTINENTAL HOTELS	GB	0.55	0.16	Cons Discr
ROCKWOOL B	DK	0.55	0.03	Industrials
EURAZEO	FR	0.55	0.03	Financials
<b>Total</b>		<b>6.06</b>	<b>0.96</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



\* 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.

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