

Morningstar US Mid Cap TR USD

Index Details

Investment Objective & Strategy

The Morningstar US Mid Cap Index measures the performance of mid-cap stocks in the U.S. It targets securities that fall between the 70% and 90% market cap thresholds of the investable universe.

Operations

| | |
|--------------------------|---|
| Launch Date | Jul-03-2002 |
| Performance Start Date | Dec-31-1991 |
| Rebalance Frequency | Quarterly |
| Reconstitution Frequency | Semi-annually |
| Weighing Scheme | Market Capitalization Free-Float Adjusted |

| | |
|-------------------|--------------------------------------|
| Morningstar ID | XIUSA0010X |
| Index Asset Class | Equity |
| Base Currency | US Dollar |
| Return Type | Total Return |
| Benchmark 1 | Morningstar US Market TR USD |
| Benchmark 2 | Morningstar Developed Markets GR USD |

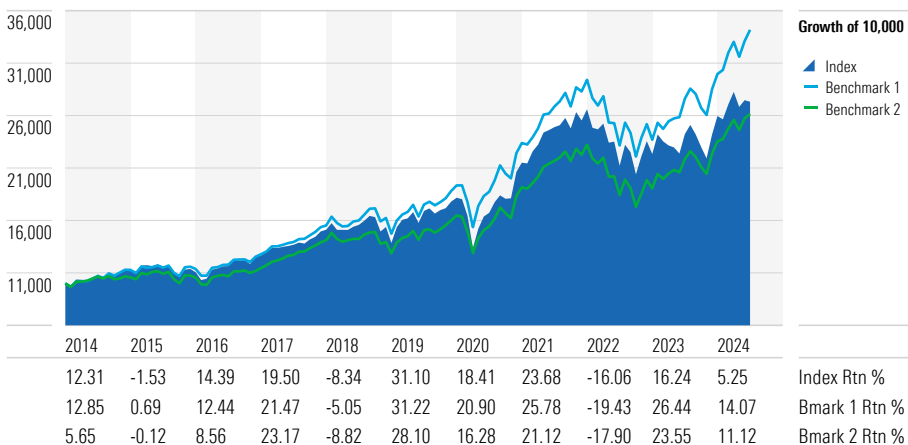
Index Characteristics

| | |
|------------------------|-----|
| Number of Constituents | 450 |
|------------------------|-----|

Contact Details

| | |
|----------------|---|
| Index Provider | Morningstar Indexes |
| Web Site | http://indexes.morningstar.com |
| Email | indexes@morningstar.com |

Historical Performance



Quarterly Performance

| | 1st Qtr | 2nd Qtr | 3rd Qtr | 4th Qtr | Total |
|------|---------|---------|---------|---------|--------|
| 2019 | 16.93 | 4.35 | 0.48 | 6.93 | 31.10 |
| 2020 | -26.42 | 25.19 | 7.99 | 19.04 | 18.41 |
| 2021 | 8.01 | 7.17 | -0.48 | 7.36 | 23.68 |
| 2022 | -5.13 | -15.92 | -3.88 | 9.50 | -16.06 |
| 2023 | 3.68 | 4.66 | -5.07 | 12.84 | 16.24 |
| 2024 | 8.87 | -3.33 | — | — | — |

Trailing Performance

| | Index Rtn % | Bmark 1 Rtn % | Bmark 2 Rtn % |
|-----------|-------------|---------------|---------------|
| 3 Mo | -3.33 | 3.48 | 2.24 |
| 6 Mo | 5.25 | 14.07 | 11.12 |
| 1 Yr | 12.74 | 23.78 | 19.78 |
| 3 Yr Ann | 3.14 | 8.36 | 6.46 |
| 5 Yr Ann | 10.07 | 14.30 | 11.65 |
| 10 Yr Ann | 9.69 | 12.30 | 9.39 |

Risk

| | Standard Deviation | | | Sharpe Ratio | | | MaxDrawdown | |
|---------|--------------------|-------|-------|--------------|------|-------|-------------|-------------------------|
| | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | 10 Yr (%) | Date |
| Index | 19.24 | 20.53 | 17.17 | 0.08 | 0.46 | 0.53 | -26.42 | Jan-01-2020–Mar-31-2020 |
| Bmark 1 | 18.11 | 18.60 | 15.69 | 0.35 | 0.69 | 0.72 | -24.88 | Jan-01-2022–Sep-30-2022 |
| Bmark 2 | 17.30 | 17.99 | 15.14 | 0.25 | 0.58 | 0.57 | -25.48 | Jan-01-2022–Sep-30-2022 |

Value Measures















| | P/E | P/B | P/Sales | P/Cash Flow | Div. Yield % |
|---------|-------|------|---------|-------------|--------------|
| Index | 20.30 | 2.84 | 1.68 | 12.94 | 1.67 |
| Bmark 1 | 25.39 | 4.34 | 2.82 | 17.29 | 1.28 |
| Bmark 2 | 21.80 | 3.04 | 2.20 | 14.33 | 1.76 |

Growth Measures/Profitability

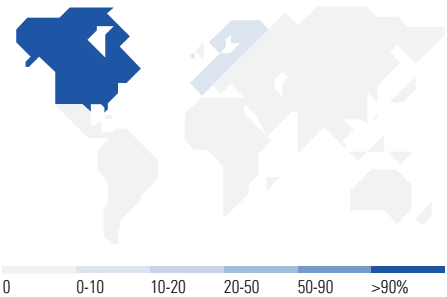
| | Book Value Growth | Sales Growth % | ROIC | ROE | ROA |
|---------|-------------------|----------------|-------|-------|-------|
| Index | 4.80 | 8.19 | 10.73 | 20.04 | 6.60 |
| Bmark 1 | 7.28 | 9.29 | 23.63 | 31.60 | 14.34 |
| Bmark 2 | 6.43 | 8.36 | 20.70 | 27.26 | 11.98 |

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Portfolio Analysis

| Equity Sector Analysis | Index % | Bmark 1 % |
|--|---------|-----------|
|  Cyclical | 34.6 | 27.4 |
|  Basic Materials | 4.7 | 2.3 |
|  Consumer Cyclical | 10.5 | 10.5 |
|  Financial Services | 12.3 | 12.2 |
|  Real Estate | 7.1 | 2.5 |
|  Sensitive | 41.4 | 53.2 |
|  Communication Services | 3.0 | 8.9 |
|  Energy | 5.4 | 3.8 |
|  Industrials | 16.1 | 8.6 |
|  Technology | 16.9 | 32.0 |
|  Defensive | 24.0 | 19.3 |
|  Consumer Defensive | 6.6 | 5.5 |
|  Healthcare | 10.3 | 11.6 |
|  Utilities | 7.1 | 2.3 |





















Morningstar World Regions



| Country % | |
|---------------|-------|
| United States | 99.78 |
| Canada | 0.12 |
| Italy | 0.09 |

| Financial Metrics | Index | Bmark 1 |
|--|-------|---------|
| Metrics | | |
|  Wide Moat Coverage % | 17.2 | 60.3 |
|  Narrow Moat Coverage % | 41.2 | 24.1 |
|  No Moat Coverage % | 23.2 | 6.7 |
| No Analyst Coverage % | 18.4 | 8.9 |

Top Constituents

| Name | % Weight | Country | Sector | Moat |
|-------------------------------------|----------|---------------|--|--|
| Edwards Lifesciences Corp | 0.55 | United States |  Healthcare |  Narrow |
| Hilton Worldwide Holdings Inc | 0.53 | United States |  Consumer Cyclical |  Wide |
| PACCAR Inc | 0.53 | United States |  Industrials |  Narrow |
| General Motors Co | 0.53 | United States |  Consumer Cyclical |  None |
| Carrier Global Corp Ordinary Shares | 0.53 | United States |  Industrials |  Narrow |
| Autodesk Inc | 0.53 | United States |  Technology |  Wide |
| Capital One Financial Corp | 0.52 | United States |  Financial Services |  Narrow |
| Truist Financial Corp | 0.52 | United States |  Financial Services |  Narrow |
| Williams Companies Inc | 0.51 | United States |  Energy |  Narrow |
| AutoZone Inc | 0.51 | United States |  Consumer Cyclical |  Wide |

ESG Risk

Portfolio Corporate Sustainability Score



Index | Benchmark

Corporate Sustainability Rating

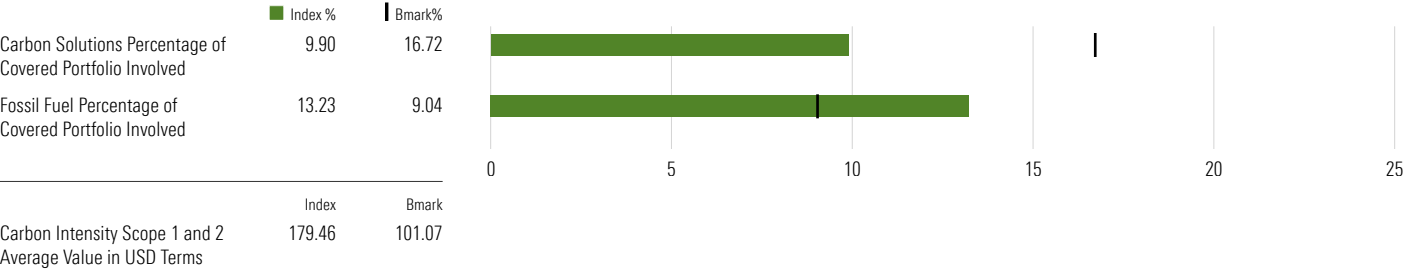
| | Index % | Bmark% |
|----------------------------|---------|--------|
| Eligible Portfolio Covered | 98.86 | 99.69 |

Product Involvement

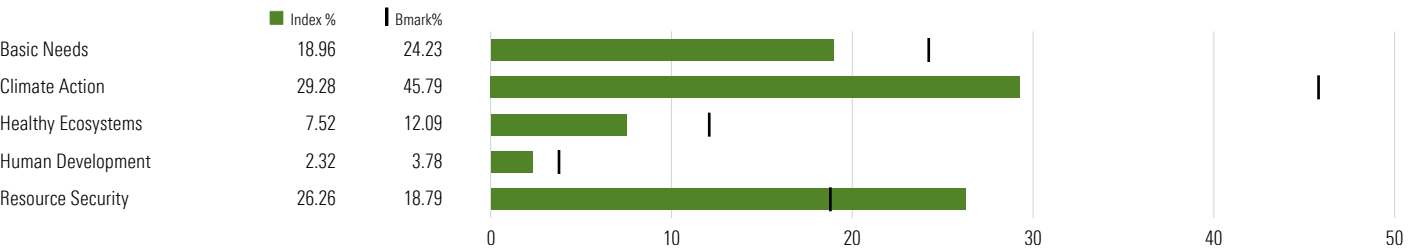
| | Index % | Bmark% |
|-----------------------|---------|--------|
| Alcohol | 0.68 | 0.15 |
| Controversial Weapons | 1.05 | 1.56 |
| Gambling | 1.12 | 0.27 |
| GMO | 0.39 | 0.08 |
| Military Contracting | 3.07 | 3.33 |
| Nuclear Power | 4.34 | 1.57 |
| Palm Oil | 0.00 | 0.00 |
| Pesticides | 0.39 | 0.13 |
| Small Arms | 1.17 | 0.89 |
| Thermal Coal | 3.32 | 1.11 |
| Tobacco | 0.23 | 0.52 |

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Climate



Impact



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