

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

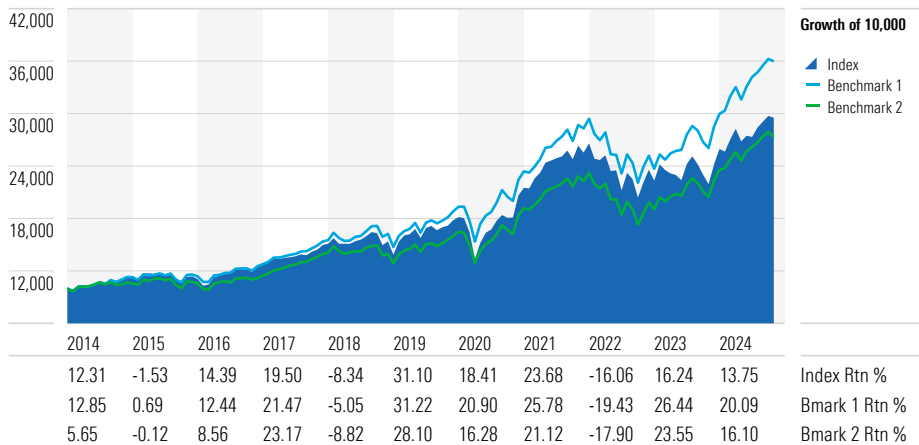
Index Characteristics

Number of Constituents	450
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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	8.83	—	—

Trailing Performance

	Index Rtn %	Bmark 1 Rtn %	Bmark 2 Rtn %
3 Mo	3.99	3.64	2.27
6 Mo	10.06	13.83	11.01
1 Yr	34.69	38.09	33.73
3 Yr Ann	3.89	7.83	6.18
5 Yr Ann	11.45	14.70	11.94
10 Yr Ann	10.43	12.56	10.08

Risk

	Standard Deviation			Sharpe Ratio			MaxDrawdown		
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	10 Yr (%)	Date	
Index	18.91	20.52	17.05	0.09	0.51	0.57	-26.42	Jan-01-2020–Mar-31-2020	
Bmark 1	17.50	18.57	15.62	0.30	0.70	0.73	-24.88	Jan-01-2022–Sep-30-2022	
Bmark 2	16.96	17.99	15.10	0.21	0.58	0.60	-25.48	Jan-01-2022–Sep-30-2022	

Value Measures

	P/E	P/B	P/Sales	P/Cash Flow	Div. Yield %
Index	21.10	2.91	1.73	13.61	1.61
Bmark 1	26.14	4.35	2.89	17.91	1.26
Bmark 2	22.20	3.00	2.20	14.42	1.76

Growth Measures/Profitability

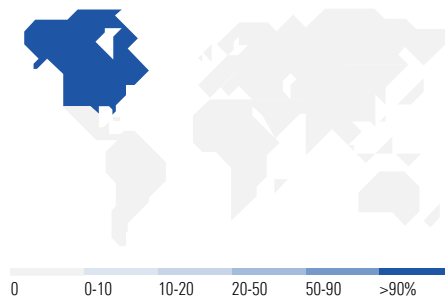
	Book Value Growth	Sales Growth %	ROIC	ROE	ROA
Index	5.05	8.22	11.54	20.20	6.73
Bmark 1	6.72	8.61	24.72	31.46	14.51
Bmark 2	6.09	7.96	21.19	26.93	11.99

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Portfolio Analysis

Equity Sector Analysis	Index %	Bmark 1 %
Cyclical	34.9	28.7
Basic Materials	4.3	2.3
Consumer Cyclical	10.3	10.6
Financial Services	13.0	13.2
Real Estate	7.3	2.7
Sensitive	41.8	52.0
Communication Services	3.0	8.7
Energy	5.3	3.5
Industrials	16.1	8.6
Technology	17.4	31.2
Defensive	23.3	19.2
Consumer Defensive	6.0	5.5
Healthcare	9.3	11.2
Utilities	8.0	2.6

Morningstar World Regions



Country %

United States	100.00
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Financial Metrics

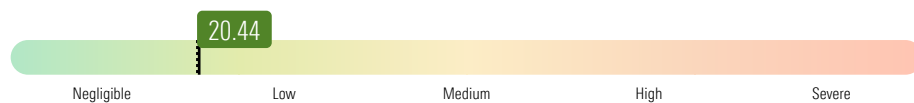
Metrics	Index	Bmark 1
Wide Moat Coverage %	17.2	58.3
Narrow Moat Coverage %	42.9	26.4
No Moat Coverage %	22.0	6.4
No Analyst Coverage %	17.9	8.9

Top Constituents

Name	% Weight	Country	Sector	Moat
Palantir Technologies Inc Ordinary Shares - Class A	0.77	United States	Technology	Narrow
GE Vernova Inc	0.77	United States	Utilities	Narrow
Williams Companies Inc	0.59	United States	Energy	Narrow
Capital One Financial Corp	0.57	United States	Financial Services	Narrow
Carrier Global Corp Ordinary Shares	0.56	United States	Industrials	Narrow
Autodesk Inc	0.56	United States	Technology	Wide
Digital Realty Trust Inc	0.54	United States	Real Estate	None
Hilton Worldwide Holdings Inc	0.53	United States	Consumer Cyclical	Wide
Truist Financial Corp	0.53	United States	Financial Services	Narrow
General Motors Co	0.53	United States	Consumer Cyclical	None

ESG Risk

Portfolio Corporate Sustainability Score



Index | Benchmark

Corporate Sustainability Rating

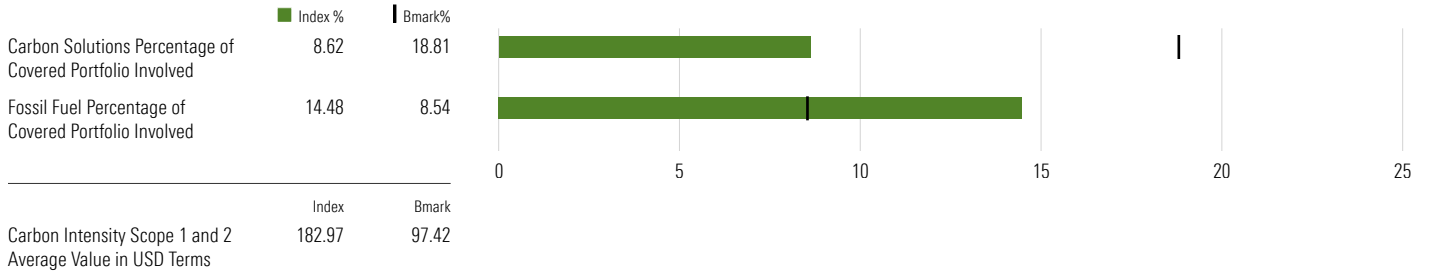
	Index %	Bmark%
Eligible Portfolio Covered	98.01	99.35

Product Involvement

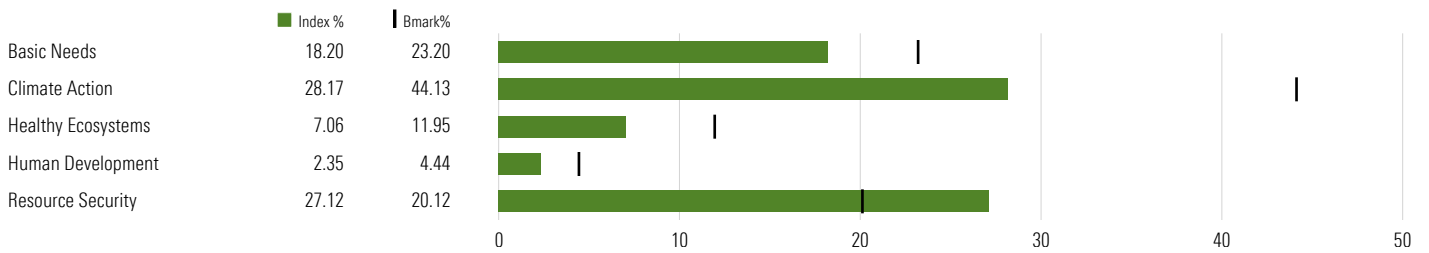
	Index %	Bmark%
Alcohol	0.61	0.13
Controversial Weapons	1.07	1.55
Gambling	1.01	0.25
GMO	0.38	0.08
Military Contracting	2.45	3.31
Nuclear Power	3.87	1.63
Palm Oil	0.00	0.00
Pesticides	0.38	0.12
Small Arms	1.27	0.90
Thermal Coal	3.39	1.13
Tobacco	0.35	0.60

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Climate



Impact



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