

MSCI US Investable Market 2500 Index (USD)

The **MSCI US Investable Market 2500 Index** is designed to measure the performance of the large, mid and small cap segment of the US equity market. The index represents approximately 99% of the free float-adjusted market capitalization in the US equity market.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (OCT 2009 – OCT 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI US Investable Market 2500	MSCI US Broad Market	MSCI World IMI
2023	26.26	26.21	23.50
2022	-19.24	-19.23	-17.81
2021	26.13	26.10	21.56
2020	21.01	21.02	16.48
2019	31.09	31.07	28.20
2018	-5.27	-5.28	-8.93
2017	21.22	21.21	23.09
2016	12.63	12.67	8.82
2015	0.61	0.57	-0.26
2014	12.71	12.66	5.07
2013	33.51	33.62	28.09
2012	16.40	16.44	16.75
2011	1.15	1.08	-5.53
2010	17.17	17.28	14.10

INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr		
MSCI US Investable Market 2500	-0.72	3.53	38.02	19.77	7.76	14.76	12.53	10.92	
MSCI US Broad Market	-0.72	3.52	38.01	19.75	7.74	14.75	12.52	10.93	
MSCI World IMI	-2.04	2.25	33.84	16.01	6.17	12.08	10.09	9.67	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.32	27.24	21.41	4.52
1.32	27.42	na	4.51
1.81	22.50	18.49	3.15

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI US Investable Market 2500	1.77	17.56	18.68	15.72	0.31	0.71	0.72	0.65	55.29	2007-10-09–2009-03-09
MSCI US Broad Market	1.72	17.56	18.68	15.72	0.31	0.71	0.72	0.65	55.39	2007-10-09–2009-03-09
MSCI World IMI	2.00	17.02	18.11	15.21	0.23	0.59	0.60	0.43	57.69	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

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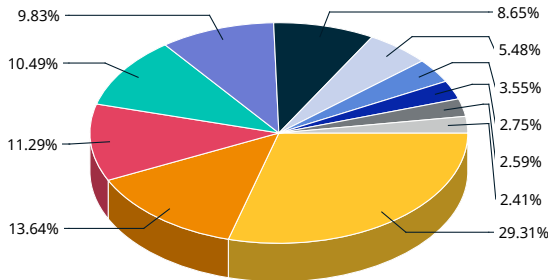
INDEX CHARACTERISTICS

MSCI US Investable Market 2500	
Number of Constituents	2,474
Mkt Cap (USD Millions)	
Index	54,878,146.02
Largest	3,290,916.34
Smallest	4.95
Average	22,181.95
Median	2,743.54

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	3,290.92	6.00	Info Tech
NVIDIA	3,265.90	5.95	Info Tech
MICROSOFT CORP	2,869.11	5.23	Info Tech
AMAZON.COM	1,745.82	3.18	Cons Discr
META PLATFORMS A	1,243.82	2.27	Comm Srvc
ALPHABET A	1,005.10	1.83	Comm Srvc
ALPHABET C	873.00	1.59	Comm Srvc
BROADCOM	750.75	1.37	Info Tech
TESLA	717.14	1.31	Cons Discr
LILLY (ELI) & COMPANY	670.30	1.22	Health Care
Total	16,431.85	29.94	

SECTOR WEIGHTS



- Information Technology 29.31%
- Financials 13.64%
- Health Care 11.29%
- Consumer Discretionary 10.49%
- Industrials 9.83%
- Communication Services 8.65%
- Consumer Staples 5.48%
- Energy 3.55%
- Real Estate 2.75%
- Materials 2.59%
- Utilities 2.41%

The MSCI US Investable Market 2500 Index was launched on Nov 29, 2002. 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

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