

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) (MAY 2009 – MAY 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 (%) (MAY 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	4.77	3.46	27.74	10.19	8.03	15.17	12.19	10.71	
MSCI US Broad Market	4.77	3.45	27.71	10.17	7.99	15.15	12.18	10.72	
MSCI World IMI	4.54	3.91	24.80	9.11	6.32	12.81	9.44	9.55	

FUNDAMENTALS (MAY 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.39	26.28	20.72	4.31
1.39	26.45	na	4.29
1.87	21.84	18.12	3.05

INDEX RISK AND RETURN CHARACTERISTICS (MAY 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	1.94	18.13	18.87	15.79	0.36	0.73	0.71	0.64	55.29	2007-10-09–2009-03-09
MSCI US Broad Market	1.92	18.13	18.88	15.80	0.36	0.73	0.71	0.64	55.39	2007-10-09–2009-03-09
MSCI World IMI	2.21	17.35	18.28	15.25	0.27	0.64	0.57	0.42	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

MSCI US Investable Market 2500 Index (USD)

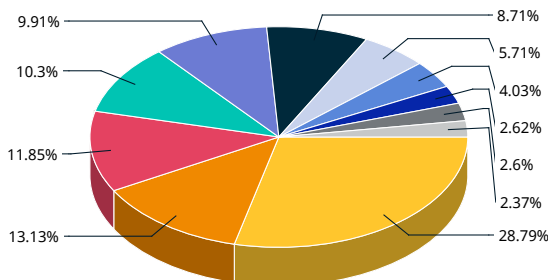
INDEX CHARACTERISTICS

MSCI US Investable Market 2500	
Number of Constituents	2,460
Mkt Cap (USD Millions)	
Index	50,786,799.72
Largest	2,931,087.31
Smallest	6.02
Average	20,645.04
Median	2,589.74

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MICROSOFT CORP	2,931.09	5.77	Info Tech
APPLE	2,823.92	5.56	Info Tech
NVIDIA	2,707.94	5.33	Info Tech
AMAZON.COM	1,641.00	3.23	Cons Discr
META PLATFORMS A	1,036.18	2.04	Comm Srvc
ALPHABET A	1,020.86	2.01	Comm Srvc
ALPHABET C	896.33	1.76	Comm Srvc
LILLY (ELI) & COMPANY	661.94	1.30	Health Care
BROADCOM	590.85	1.16	Info Tech
JPMORGAN CHASE & CO	585.81	1.15	Financials
Total	14,895.91	29.33	

SECTOR WEIGHTS



- Information Technology 28.79%
- Financials 13.13%
- Health Care 11.85%
- Consumer Discretionary 10.3%
- Industrials 9.91%
- Communication Services 8.71%
- Consumer Staples 5.71%
- Energy 4.03%
- Materials 2.62%
- Real Estate 2.6%
- Utilities 2.37%

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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