

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) (MAR 2009 – MAR 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 (%) (MAR 29, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|--------------------------------|------|------|-------|------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since May 30, 2003 |
| MSCI US Investable Market 2500 | 3.24 | 9.95 | 29.30 | 9.95 | 9.96 | 14.47 | 12.43 | 10.79 |
| MSCI US Broad Market | 3.24 | 9.95 | 29.27 | 9.95 | 9.92 | 14.46 | 12.41 | 10.80 |
| MSCI World IMI | 3.34 | 8.52 | 24.69 | 8.52 | 8.24 | 12.13 | 9.66 | 9.61 |

FUNDAMENTALS (MAR 29, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.37 | 26.74 | 21.31 | 4.36 |
| 1.37 | 26.81 | na | 4.34 |
| 1.84 | 22.12 | 18.53 | 3.09 |

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | | MAXIMUM DRAWDOWN | |
|--------------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since May 31, 1994 | (%) | Period YYYY-MM-DD |
| MSCI US Investable Market 2500 | 1.94 | 17.91 | 19.00 | 15.66 | 0.48 | 0.70 | 0.74 | 0.64 | 55.29 | 2007-10-09–2009-03-09 |
| MSCI US Broad Market | 1.92 | 17.91 | 19.00 | 15.67 | 0.48 | 0.70 | 0.74 | 0.64 | 55.39 | 2007-10-09–2009-03-09 |
| MSCI World IMI | 2.21 | 17.16 | 18.37 | 15.14 | 0.40 | 0.61 | 0.59 | 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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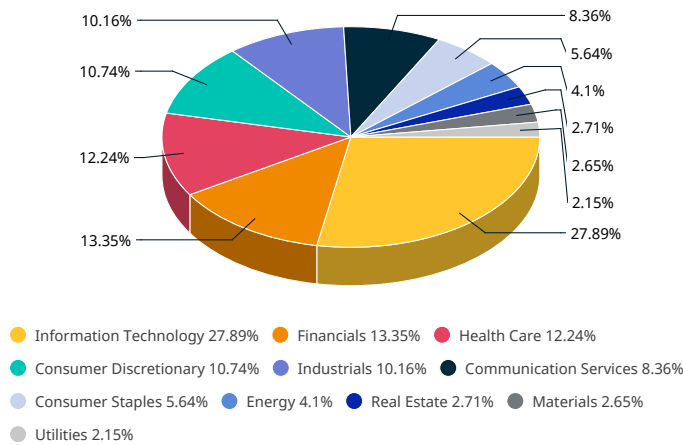
INDEX CHARACTERISTICS

| MSCI US Investable Market 2500 | |
|--------------------------------|---------------|
| Number of Constituents | 2,472 |
| Mkt Cap (USD Millions) | |
| Index | 50,804,991.68 |
| Largest | 2,970,556.34 |
| Smallest | 3.37 |
| Average | 20,552.18 |
| Median | 2,644.53 |

TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) | Sector |
|-----------------------|--------------------------------------|---------------|-------------|
| MICROSOFT CORP | 2,970.56 | 5.85 | Info Tech |
| APPLE | 2,518.84 | 4.96 | Info Tech |
| NVIDIA | 2,231.79 | 4.39 | Info Tech |
| AMAZON.COM | 1,677.65 | 3.30 | Cons Discr |
| META PLATFORMS A | 1,077.80 | 2.12 | Comm Srvcs |
| ALPHABET A | 893.20 | 1.76 | Comm Srvcs |
| ALPHABET C | 784.52 | 1.54 | Comm Srvcs |
| LILLY (ELI) & COMPANY | 627.74 | 1.24 | Health Care |
| BROADCOM | 589.45 | 1.16 | Info Tech |
| JPMORGAN CHASE & CO | 579.07 | 1.14 | Financials |
| Total | 13,950.62 | 27.46 | |

SECTOR WEIGHTS



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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