

MSCI US Prime Market 750 Index (USD)

The MSCI US Prime Market 750 Index is comprised of the largest 750 companies in terms of market capitalization of the US equity market and designed to measure the performance of the large and mid cap segment. The index represents approximately 87.5% of the free float-adjusted market capitalization of 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 Prime Market 750	MSCI US Broad Market	MSCI US Investable Market 2500
2023	26.93	26.21	26.26
2022	-19.37	-19.23	-19.24
2021	26.63	26.10	26.13
2020	21.26	21.02	21.01
2019	31.65	31.07	31.09
2018	-4.61	-5.28	-5.27
2017	21.97	21.21	21.22
2016	11.72	12.67	12.63
2015	1.22	0.57	0.61
2014	13.58	12.66	12.71
2013	32.83	33.62	33.51
2012	16.18	16.44	16.40
2011	1.65	1.08	1.15
2010	15.92	17.28	17.17

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 Prime Market 750	-0.69	3.87	38.36	20.63	8.26	15.15	12.90	10.95	
MSCI US Broad Market	-0.72	3.52	38.01	19.75	7.74	14.75	12.52	10.93	
MSCI US Investable Market 2500	-0.72	3.53	38.02	19.77	7.76	14.76	12.53	10.92	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.31	26.56	21.42	4.90
1.32	27.42	na	4.51
1.32	27.24	21.41	4.52

INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 29, 1992	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI US Prime Market 750	2.05	17.42	18.45	15.51	0.34	0.73	0.75	0.66	54.80	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 US Investable Market 2500	1.77	17.56	18.68	15.72	0.31	0.71	0.72	0.56	55.29	2007-10-09–2009-03-09

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 Prime Market 750 Index (USD)

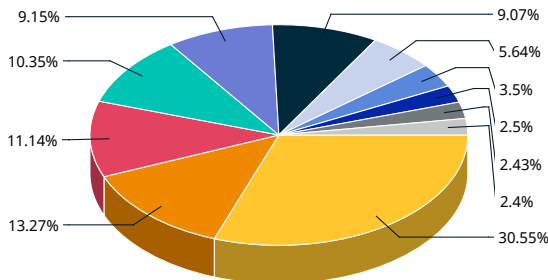
INDEX CHARACTERISTICS

MSCI US Prime Market 750	
Number of Constituents	757
Mkt Cap (USD Millions)	
Index	51,198,100.93
Largest	3,290,916.34
Smallest	845.75
Average	67,632.89
Median	20,938.72

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	3,290.92	6.43	Info Tech
NVIDIA	3,265.90	6.38	Info Tech
MICROSOFT CORP	2,869.11	5.60	Info Tech
AMAZON.COM	1,745.82	3.41	Cons Discr
META PLATFORMS A	1,243.82	2.43	Comm Srvc
ALPHABET A	1,005.10	1.96	Comm Srvc
ALPHABET C	873.00	1.71	Comm Srvc
BROADCOM	750.75	1.47	Info Tech
TESLA	717.14	1.40	Cons Discr
LILLY (ELI) & COMPANY	670.30	1.31	Health Care
Total	16,431.85	32.09	

SECTOR WEIGHTS



- Information Technology 30.55%
- Financials 13.27%
- Health Care 11.14%
- Consumer Discretionary 10.35%
- Industrials 9.15%
- Communication Services 9.07%
- Consumer Staples 5.64%
- Energy 3.5%
- Real Estate 2.5%
- Utilities 2.43%
- Materials 2.4%

The MSCI US Prime Market 750 Index was launched on Mar 27, 2003. 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.

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