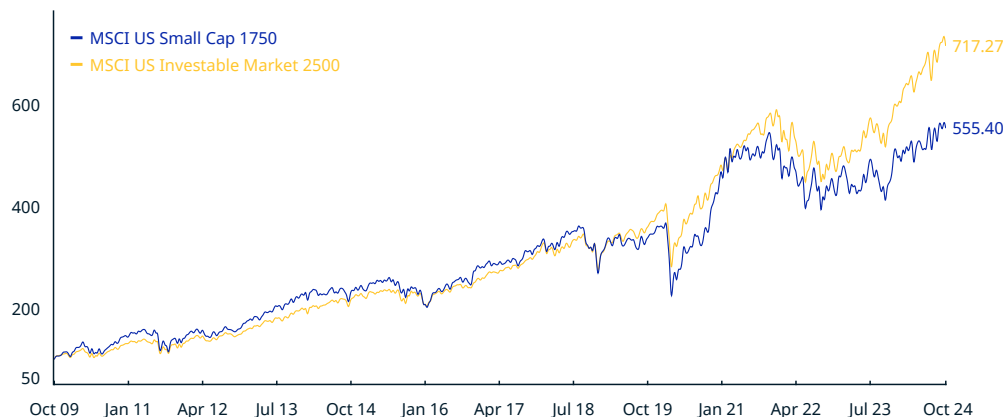


MSCI US Small Cap 1750 Index (USD)

The **MSCI US Small Cap 1750 Index** is comprised of the remaining smallest 1,750 companies in the US Investable Market 2500 Index of the US equity market and designed to measure the performance of the small cap segment. The index represents approximately 11.5% 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 Small Cap 1750	MSCI US Investable Market 2500
2023	19.08	26.26
2022	-17.82	-19.24
2021	21.08	26.13
2020	19.18	21.01
2019	25.86	31.09
2018	-10.99	-5.27
2017	15.16	21.22
2016	20.41	12.63
2015	-4.06	0.61
2014	6.09	12.71
2013	39.09	33.51
2012	18.20	16.40
2011	-2.75	1.15
2010	27.82	17.17

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 1992
					3 Yr	5 Yr	10 Yr		
MSCI US Small Cap 1750	-1.18	-0.97	33.43	9.16	1.97	10.49	8.89	10.83	
MSCI US Investable Market 2500	-0.72	3.53	38.02	19.77	7.76	14.76	12.53	10.62	

FUNDAMENTALS (OCT 31, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.55	42.29	21.31	2.18
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 Small Cap 1750	11.51	21.74	23.59	19.78	0.03	0.44	0.44	0.50	59.83	2007-07-13–2009-03-09
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 Small Cap 1750 Index (USD)

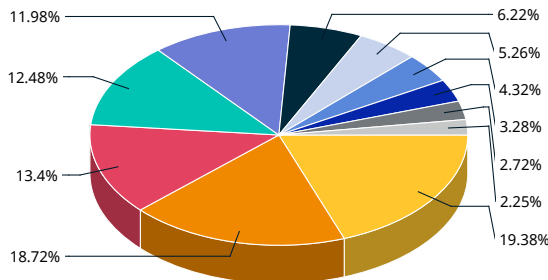
INDEX CHARACTERISTICS

MSCI US Small Cap 1750	
Number of Constituents	1,717
Mkt Cap (USD Millions)	
Index	3,680,045.09
Largest	14,093.50
Smallest	4.95
Average	2,143.30
Median	1,354.38

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
COHERENT CORP	14.09	0.38	Info Tech
FTAI AVIATION	13.48	0.37	Industrials
CURTISS-WRIGHT CORP	13.21	0.36	Industrials
SPROUTS FARMERS MARKET	12.90	0.35	Cons Staples
CACI INTERNATIONAL A	12.32	0.33	Industrials
ITT	11.53	0.31	Industrials
BWX TECHNOLOGIES	11.13	0.30	Industrials
STIFEL FINANCIAL CORP	10.62	0.29	Financials
BLUE OWL CAPITAL A	10.48	0.28	Financials
INSMED	10.43	0.28	Health Care
Total	120.19	3.27	

SECTOR WEIGHTS



- Industrials 19.38%
- Financials 18.72%
- Health Care 13.4%
- Consumer Discretionary 12.48%
- Information Technology 11.98%
- Real Estate 6.22%
- Materials 5.26%
- Energy 4.32%
- Consumer Staples 3.28%
- Communication Services 2.72%
- Utilities 2.25%

The MSCI US Small Cap 1750 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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