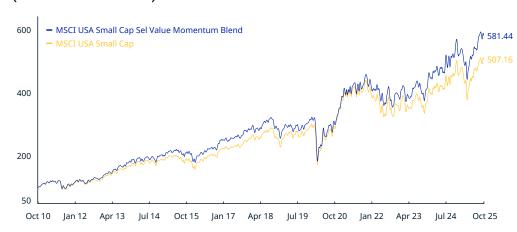
# MSCI USA Small Cap Select Value Momentum Blend Index (USD)

The MSCI USA Small Cap Select Value Momentum Blend Index is based on a traditional market cap weighted parent index, MSCI USA Small Cap Index, which includes US small cap stocks. The index is designed to represent the performance of a strategy that seeks higher exposure to value and momentum factors within the parent index while also maintaining moderate Index turnover and lower realized volatility than traditional cap weighted indexes.

For a complete description of the index methodology, please see Index methodology - MSCI.

## CUMULATIVE INDEX PERFORMANCE — GROSS RETURNS (USD) (OCT 2010 – OCT 2025)



## **ANNUAL PERFORMANCE (%)**

Year	MSCI USA Small Cap Sel Value Momentum Blend	MSCI USA Small Cap
2024	13.46	12.04
2023	20.39	18.44
2022	-13.41	-17.17
2021	24.77	19.56
2020	11.92	18.90
2019	22.06	27.38
2018	-9.04	-9.99
2017	15.01	17.30
2016	20.97	19.80
2015	0.37	-3.65
2014	7.96	7.55
2013	41.23	38.26
2012	20.60	18.22
2011	0.13	-3.03

## INDEX PERFORMANCE – GROSS RETURNS (%) (OCT 31, 2025)

## **FUNDAMENTALS (OCT 31, 2025)**

					ANNOALIZED							
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr A	Since ug 29, 2008	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA Small Cap Sel Value Momentum Blend	-1.36	9.30	13.63	11.27	14.14	14.90	10.76	10.87	1.64	23.09	13.66	1.55
MSCI USA Small Cap	0.73	8.09	12.01	10.19	12.71	12.74	10.49	10.37	1.52	31.21	19.72	2.38

ANNIJALIZED

## INDEX RISK AND RETURN CHARACTERISTICS (AUG 29, 2008 - OCT 31, 2025)

				ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN		
	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Aug 29, 2008	(%)	Period YYYY-MM-DD
MSCI USA Small Cap Sel Value Momentum Blend	0.96	3.14	72.05	19.07	19.94	19.52	0.54	0.64	0.51	0.55	50.45	2008-09-19—2009-03-09
MSCI USA Small Cap	1.00	0.00	13.72	19.14	20.44	19.94	0.47	0.54	0.49	0.52	52.11	2008-09-19-2009-03-09
	1 Last	12 months	Based on monthly gross returns data Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date									



## MSCI USA Small Cap Select Value Momentum Blend Index (USD)

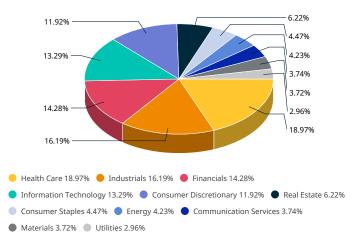
#### **INDEX CHARACTERISTICS**

	MSCI USA Small Cap Sel Value Momentum Blend	MSCI USA Small Cap				
Number of	477	1,648				
Constituents						
	Weight (%)					
Largest	0.57	0.62				
Smallest	0.01	0.00				
Average	0.21	0.06				
Median	0.19	0.04				

### **TOP 10 CONSTITUENTS**

	Index Wt. (%)	Parent Index Wt. (%)	Sector
OMEGA HEALTHCARE INVESTO	0.57	0.21	Real Estate
SEABOARD CORP	0.53	0.02	Cons Staples
CARETRUST REIT	0.52	0.13	Real Estate
ECHOSTAR HOLDING A	0.52	0.18	Comm Srvcs
NEWMARKET CORP	0.51	0.11	Materials
SUPERNUS PHARMACEUTICALS	0.50	0.05	Health Care
INGLES MARKETS A	0.47	0.02	Cons Staples
NATL HEALTH INVESTORS	0.46	0.06	Real Estate
NATIONAL FUEL GAS CO	0.46	0.12	Utilities
KRATOS DEFENSE	0.45	0.26	Industrials
Total	5.00	1 16	

## **SECTOR WEIGHTS**



The MSCI USA Small Cap Select Value Momentum Blend Index was launched on Jul 25, 2017. 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.



OCT 31, 2025 Index Factsheet

## ABOUT MSCI

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