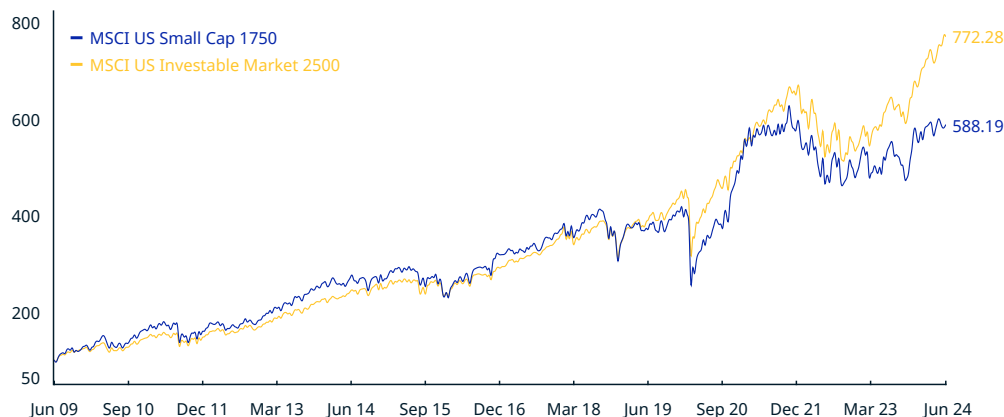


MSCI US Small Cap 1750 Index (USD)

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) (JUN 2009 – JUN 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 (%) (JUN 28, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 1992
					3 Yr	5 Yr	10 Yr	Since May 29, 1992	
MSCI US Small Cap 1750	-1.20	-3.16	11.12	1.59	0.17	8.97	7.96	10.70	
MSCI US Investable Market 2500	3.12	3.34	23.25	13.63	8.21	14.32	12.25	10.56	

FUNDAMENTALS (JUN 28, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.64	41.47	20.40	2.07
1.35	26.85	21.08	4.43

INDEX RISK AND RETURN CHARACTERISTICS (JUN 28, 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	11.39	21.46	23.46	19.90	-0.03	0.39	0.41	0.49	59.83	2007-07-13–2009-03-09
MSCI US Investable Market 2500	1.73	18.15	18.72	15.80	0.36	0.70	0.71	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)

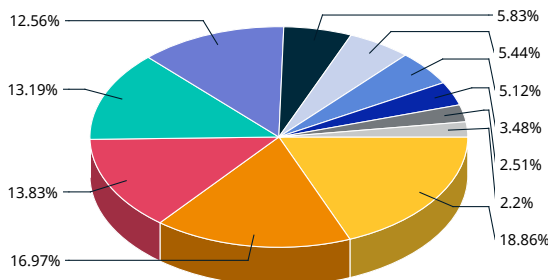
INDEX CHARACTERISTICS

MSCI US Small Cap 1750	
Number of Constituents	1,744
Mkt Cap (USD Millions)	
Index	3,460,838.50
Largest	12,722.40
Smallest	6.37
Average	1,984.43
Median	1,282.71

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
CARVANA A	12.72	0.37	Cons Discr
WINGSTOP	12.40	0.36	Cons Discr
TENET HEALTHCARE CORP	11.88	0.34	Health Care
ELF BEAUTY	11.70	0.34	Cons Staples
COHERENT CORP	11.00	0.32	Info Tech
ONTO INNOVATION	10.79	0.31	Info Tech
ITT	10.63	0.31	Industrials
WOODWARD	10.51	0.30	Industrials
CURTISS-WRIGHT CORP	10.36	0.30	Industrials
FTAI AVIATION	10.35	0.30	Industrials
Total	112.33	3.25	

SECTOR WEIGHTS



- Industrials 18.86% ● Financials 16.97% ● Health Care 13.83%
- Consumer Discretionary 13.19% ● Information Technology 12.56% ● Real Estate 5.83%
- Energy 5.44% ● Materials 5.12% ● Consumer Staples 3.48%
- Communication Services 2.51% ● Utilities 2.2%

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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