

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.

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (DEC 2007 – DEC 2022)



ANNUAL PERFORMANCE (%)

Year	MSCI US Small Cap 1750	MSCI US Investable Market 2500
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
2009	36.15	28.63

INDEX PERFORMANCE – GROSS RETURNS (%) (DEC 30, 2022)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 29, 1992
					3 Yr	5 Yr	10 Yr		
MSCI US Small Cap 1750	-6.11	7.95	-17.82	-17.82	5.85	5.85	10.06	10.56	
MSCI US Investable Market 2500	-5.90	7.22	-19.24	-19.24	7.22	8.89	12.21	9.80	

FUNDAMENTALS (DEC 30, 2022)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.70	20.82	16.99	1.98
1.70	19.65	17.00	3.56

INDEX RISK AND RETURN CHARACTERISTICS (DEC 30, 2022)

	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	12.54	26.21	23.27	18.73	0.32	0.31	0.56	0.49	59.83	2007-07-13–2009-03-09
MSCI US Investable Market 2500	2.11	21.86	19.27	15.22	0.39	0.47	0.78	0.52	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

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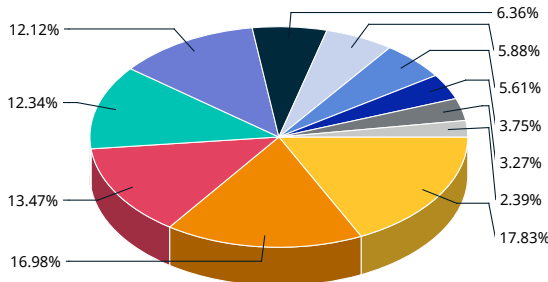
INDEX CHARACTERISTICS

MSCI US Small Cap 1750	
Number of Constituents	1,751
Mkt Cap (USD Millions)	
Index	3,155,240.87
Largest	9,066.48
Smallest	20.74
Average	1,801.97
Median	1,190.82

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
PERFORMANCE FOOD GROUP	9.07	0.29	Cons Staples
LATTICE SEMICONDUCTOR	8.91	0.28	Info Tech
UNUM GROUP	8.21	0.26	Financials
NOV	8.21	0.26	Energy
OGE ENERGY CORP	7.92	0.25	Utilities
CAPRI HOLDINGS	7.91	0.25	Cons Discr
HALOZYME THERAPEUTICS	7.84	0.25	Health Care
TETRA TECH	7.74	0.25	Industrials
MANHATTAN ASSOCIATES	7.61	0.24	Info Tech
PURE STORAGE	7.53	0.24	Info Tech
Total	80.94	2.57	

SECTOR WEIGHTS



- Industrials 17.83%
- Financials 16.98%
- Health Care 13.47%
- Information Technology 12.34%
- Consumer Discretionary 12.12%
- Real Estate 6.36%
- Energy 5.88%
- Materials 5.61%
- Consumer Staples 3.75%
- Utilities 3.27%
- Communication Services 2.39%

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.

INDEX FRAMEWORK

The index is based on the [MSCI US Equity Indexes Methodology](#). In constructing the MSCI US Equity market capitalization Indexes, MSCI has adopted a broad index structure that reflects the full breadth of investment opportunities across size segments in the US equity markets. Companies are categorized into different market capitalization segments and indexes are defined by a fixed number of companies. The MSCI US Equity Indexes are managed with the objective of reflecting the evolution of equity markets and equity market segments in a timely fashion. In reviewing its various sub-indexes, MSCI's goal is to strike a balance between ensuring that the various indexes continue to accurately reflect the different investment processes and their opportunity sets and at the same time minimize index turnover. The market capitalization indexes are fully reviewed on a semi-annual basis, at the end of May and November, and partially reviewed at the end of February and August. During these index reviews, MSCI uses "buffer zones" to manage the migration of companies from one market capitalization index to another.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

ABOUT MSCI

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