



# Small Cap Blend Account I

Invests in the T. Rowe Price Small-Cap Value fund

Benchmark Morningstar US Sml Ext TR USD

## Investment objective and strategy

The investment seeks long-term capital growth. The fund will invest at least 80% of its net assets (including any borrowings for investment purposes) in companies with a market capitalization that is within or below the range of companies in the Russell 2000 Index. It may invest in foreign stocks in keeping with the fund's objectives. The fund may sell securities for a variety of reasons, such as to secure gains, limit losses, or redeploy assets into more promising opportunities.

## Category - Small Blend

Small-blend portfolios favor U.S. firms at the smaller end of the market-capitalization range. Some aim to own an array of value and growth stocks while others employ a discipline that leads to holdings with valuations and growth rates close to the small-cap averages. Stocks in the bottom 10% of the capitalization of the U.S. equity market are defined as small cap. The blend style is assigned to portfolios where neither growth nor value characteristics predominate.

### Asset allocation

Cash	1.16%
U.S. stocks	90.10%
Non-U.S. stocks	4.79%
Bonds	0.30%
Other/Not classified	3.64%

### 3-year risk measures

Beta	0.94
P/B ratio	1.57
P/E ratio	12.85
Standard deviation	19.92
Annual turnover ratio	20.70

### Operations and management

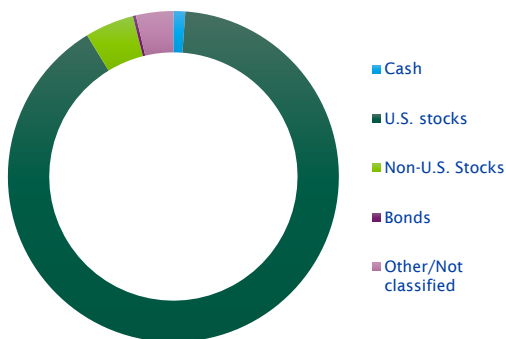
Separate account inception date	1/31/2002
Manager(s)	J. David Wagner 9.58 Yrs

### Principal risks

Foreign Securities, Loss of Money, Not FDIC Insured, Capitalization, Active Management, Equity Securities, Management, Real Estate/REIT Sector

### Portfolio composition

As of 09/30/2023



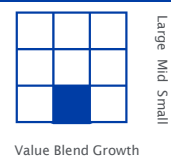
### Top 10 holdings

As of 09/30/2023

Matador Resources Co	1.67%
TechnipFMC PLC	1.35%
UFP Industries Inc	1.22%
Terreno Realty Corp	1.15%
Pinnacle Financial Partners Inc	1.05%
PennyMac Financial Services Inc Class A	1.05%
Beacon Roofing Supply Inc Class A	1.02%
Idacorp Inc	1.01%
Select Medical Holdings Corp	1.00%
Littelfuse Inc	0.99%
Percent of total net assets	11.51%

### Portfolio style

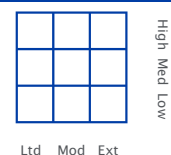
#### Equity



#### Equity cap.

Large	0.00%
Medium	8.00%
Small	92.00%

#### Fixed Income



Avg. effective duration	N/A
Avg. effective maturity	N/A
Avg. credit quality	N/A

### Sector weightings

Cyclical	51.43%
Sensitive	31.33%
Defensive	17.24%

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