

# MSCI US Investable Market 2500 Index (USD)

The **MSCI US Investable Market 2500 Index** is designed to measure the performance of the large, mid and small cap segment of the US equity market. The index represents approximately 99% of the free float-adjusted market capitalization in the US equity market.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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



## ANNUAL PERFORMANCE (%)

Year	MSCI US Investable Market 2500	MSCI US Broad Market	MSCI World IMI
2024	23.82	23.81	18.04
2023	26.26	26.21	23.50
2022	-19.24	-19.23	-17.81
2021	26.13	26.10	21.56
2020	21.01	21.02	16.48
2019	31.09	31.07	28.20
2018	-5.27	-5.28	-8.93
2017	21.22	21.21	23.09
2016	12.63	12.67	8.82
2015	0.61	0.57	-0.26
2014	12.71	12.66	5.07
2013	33.51	33.62	28.09
2012	16.40	16.44	16.75
2011	1.15	1.08	-5.53

## INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 30, 2003
MSCI US Investable Market 2500	6.40	-0.59	13.00	0.56	13.83	15.50	12.28	10.82
MSCI US Broad Market	6.40	-0.60	13.00	0.54	13.82	15.49	12.27	10.82
MSCI World IMI	5.98	2.32	13.52	4.94	13.01	14.32	10.15	9.73

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.33	26.39	21.40	4.48
1.33	26.57	na	4.47
1.82	22.44	18.78	3.16

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>				MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 1994	(%)	Period YYYY-MM-DD
MSCI US Investable Market 2500	1.91	17.18	16.68	16.02	0.59	0.79	0.68	0.64	55.29	2007-10-09–2009-03-09
MSCI US Broad Market	1.86	17.18	16.68	16.02	0.58	0.79	0.68	0.64	55.39	2007-10-09–2009-03-09
MSCI World IMI	2.05	16.34	15.96	15.37	0.56	0.75	0.58	0.43	57.69	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI US Investable Market 2500 Index (USD)

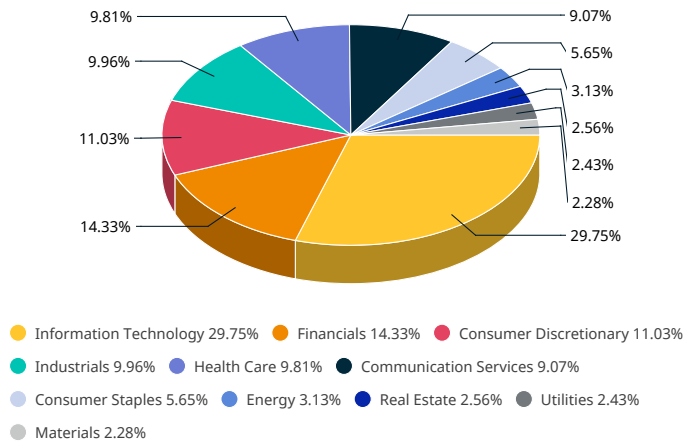
INDEX CHARACTERISTICS

MSCI US Investable Market 2500	
Number of Constituents	2,445
Mkt Cap ( USD Millions)	
Index	56,738,324.10
Largest	3,309,333.70
Smallest	8.00
Average	23,205.86
Median	2,621.29

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
NVIDIA	3,309.33	5.83	Info Tech
MICROSOFT CORP	3,251.59	5.73	Info Tech
APPLE	3,020.36	5.32	Info Tech
AMAZON.COM	1,940.11	3.42	Cons Discr
META PLATFORMS A	1,411.62	2.49	Comm Srvcs
BROADCOM	1,077.93	1.90	Info Tech
ALPHABET A	1,003.48	1.77	Comm Srvcs
TESLA	1,000.94	1.76	Cons Discr
ALPHABET C	860.90	1.52	Comm Srvcs
JPMORGAN CHASE & CO	743.25	1.31	Financials
Total	17,619.51	31.05	

SECTOR WEIGHTS



The MSCI US Investable Market 2500 Index was launched on Nov 29, 2002. 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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