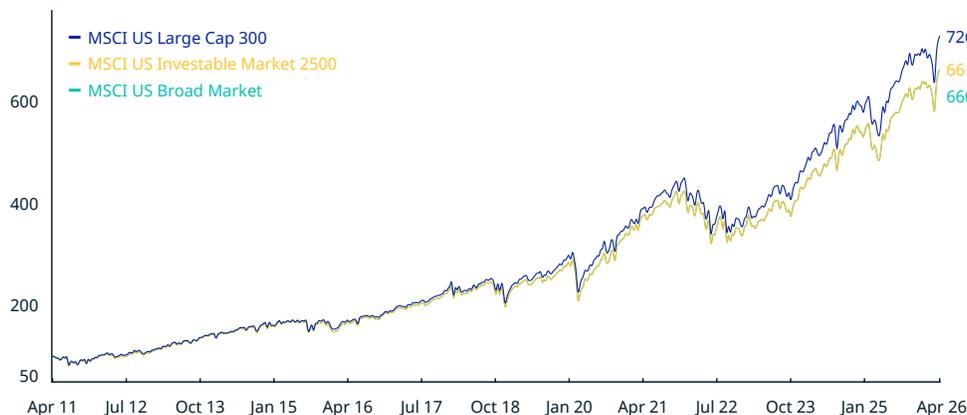


MSCI US Large Cap 300 Index (USD)

The **MSCI US Large Cap 300 Index** is designed to measure the performance of the large cap segment of the US equity market. The index represents approximately 71% 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) (APR 2011 – APR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI US Large Cap 300	MSCI US Investable Market 2500	MSCI US Broad Market
2025	18.45	17.22	17.21
2024	26.07	23.82	23.81
2023	29.15	26.26	26.21
2022	-19.80	-19.24	-19.23
2021	27.12	26.13	26.10
2020	21.58	21.01	21.02
2019	31.85	31.09	31.07
2018	-3.89	-5.27	-5.28
2017	22.33	21.22	21.21
2016	11.53	12.63	12.67
2015	1.60	0.61	0.57
2014	13.62	12.71	12.66
2013	32.07	33.51	33.62
2012	16.21	16.40	16.44

INDEX PERFORMANCE – GROSS RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr	Since May 30, 2003	
MSCI US Large Cap 300	10.79	4.17	31.43	5.38	22.56	13.34	15.72	11.40	
MSCI US Investable Market 2500	10.40	4.36	31.58	6.08	21.48	12.09	14.87	11.39	
MSCI US Broad Market	10.40	4.37	31.60	6.09	21.48	12.07	14.87	11.39	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.09	28.35	21.68	6.04
1.15	28.69	21.26	5.06
1.15	28.81	na	5.05

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 30, 2003	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI US Large Cap 300	2.62	13.28	15.94	15.43	1.25	0.66	0.88	0.58	54.05	2007-10-09–2009-03-09
MSCI US Investable Market 2500	1.56	13.64	16.06	15.82	1.16	0.58	0.81	0.58	55.29	2007-10-09–2009-03-09
MSCI US Broad Market	1.53	13.65	16.06	15.82	1.16	0.58	0.81	0.67	55.39	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 Large Cap 300 Index (USD)

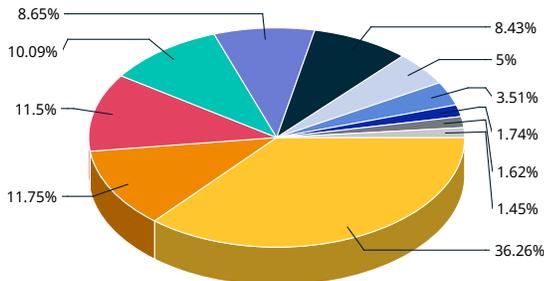
INDEX CHARACTERISTICS

MSCI US Large Cap 300	
Number of Constituents	303
Mkt Cap (USD Millions)	
Index	57,501,748.34
Largest	4,849,551.00
Smallest	11,526.02
Average	189,774.75
Median	76,273.07

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,849.55	8.43	Info Tech
APPLE	3,988.28	6.94	Info Tech
MICROSOFT CORP	2,879.24	5.01	Info Tech
AMAZON.COM	2,550.19	4.43	Cons Discr
ALPHABET A	2,239.45	3.89	Comm Svcs
BROADCOM	1,880.19	3.27	Info Tech
ALPHABET C	1,858.63	3.23	Comm Svcs
META PLATFORMS A	1,332.89	2.32	Comm Svcs
TESLA	1,078.85	1.88	Cons Discr
JPMORGAN CHASE & CO	852.69	1.48	Financials
Total	23,509.97	40.89	

SECTOR WEIGHTS



- Information Technology 36.26%
- Communication Services 11.75%
- Financials 11.5%
- Consumer Discretionary 10.09%
- Health Care 8.65%
- Industrials 8.43%
- Consumer Staples 5%
- Energy 3.51%
- Utilities 1.74%
- Materials 1.62%
- Real Estate 1.45%

The MSCI US Large Cap 300 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.

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

