

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) (NOV 2009 – NOV 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI US Large Cap 300	MSCI US Investable Market 2500	MSCI US Broad Market
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
2011	2.43	1.15	1.08
2010	13.93	17.17	17.28

INDEX PERFORMANCE – GROSS RETURNS (%) (NOV 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr		
MSCI US Large Cap 300	5.93	7.30	34.29	28.69	11.48	16.26	13.68	11.15	
MSCI US Investable Market 2500	6.61	8.06	34.50	27.69	10.59	15.38	12.98	11.21	
MSCI US Broad Market	6.63	8.07	34.51	27.69	10.58	15.37	12.97	11.21	

FUNDAMENTALS (NOV 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.22	28.91	23.09	5.65
1.25	29.45	22.73	4.76
1.25	29.65	na	4.75

INDEX RISK AND RETURN CHARACTERISTICS (NOV 29, 2024)

	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	2.91	17.55	18.30	15.42	0.50	0.79	0.80	0.58	54.05	2007-10-09–2009-03-09
MSCI US Investable Market 2500	2.10	17.83	18.80	15.81	0.45	0.73	0.74	0.57	55.29	2007-10-09–2009-03-09
MSCI US Broad Market	2.05	17.83	18.80	15.81	0.45	0.73	0.74	0.66	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

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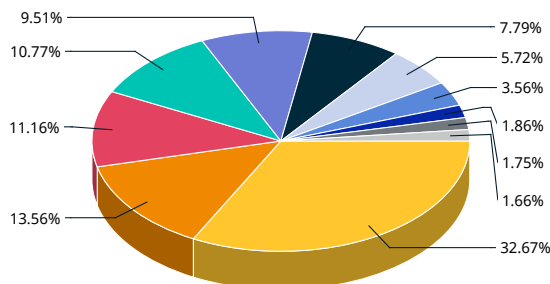
INDEX CHARACTERISTICS

MSCI US Large Cap 300	
Number of Constituents	301
Mkt Cap (USD Millions)	
Index	47,380,947.69
Largest	3,608,397.83
Smallest	7,663.69
Average	157,411.79
Median	69,779.91

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	3,608.40	7.62	Info Tech
NVIDIA	3,391.27	7.16	Info Tech
MICROSOFT CORP	2,990.21	6.31	Info Tech
AMAZON.COM	1,963.73	4.14	Cons Discr
META PLATFORMS A	1,255.16	2.65	Comm Svcs
TESLA	992.40	2.09	Cons Discr
ALPHABET A	989.88	2.09	Comm Svcs
ALPHABET C	856.97	1.81	Comm Svcs
BROADCOM	719.16	1.52	Info Tech
JPMORGAN CHASE & CO	710.49	1.50	Financials
Total	17,477.67	36.89	

SECTOR WEIGHTS



- Information Technology 32.67%
- Financials 13.56%
- Consumer Discretionary 11.16%
- Health Care 10.77%
- Communication Services 9.51%
- Industrials 7.79%
- Consumer Staples 5.72%
- Energy 3.56%
- Utilities 1.86%
- Materials 1.75%
- Real Estate 1.66%

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

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