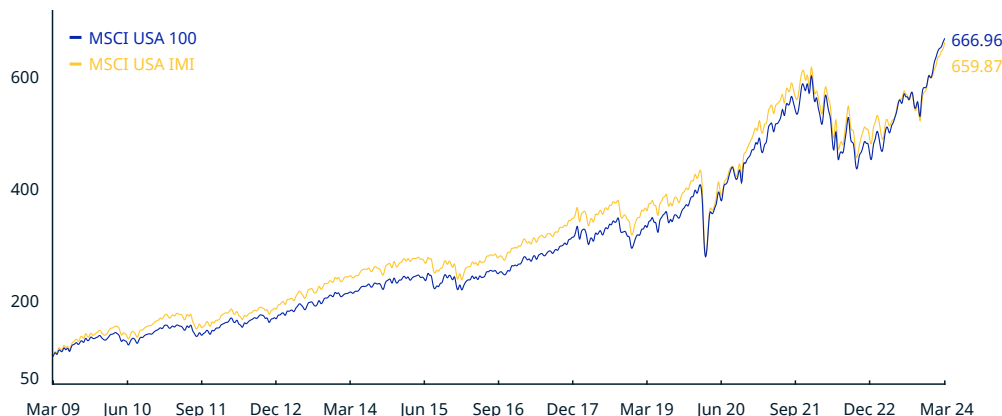


# MSCI USA 100 Index (USD)

The MSCI USA 100 Index is a free float-adjusted market capitalization weighted index designed to track the performance of the largest 100 securities of an underlying MSCI USA IMI Index based on their free float-adjusted market capitalization.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA 100	MSCI USA IMI
2023	31.39	24.21
2022	-22.80	-20.51
2021	26.70	24.43
2020	22.25	18.99
2019	29.45	28.63
2018	-4.64	-6.97
2017	20.24	18.97
2016	7.93	10.31
2015	1.28	-1.36
2014	10.36	10.36
2013	28.06	30.74
2012	13.06	13.90
2011	1.08	-0.75
2010	9.74	14.99

## INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2000
MSCI USA 100	2.36	10.77	32.63	10.77	11.10	14.87	11.97	5.07
MSCI USA IMI	3.12	9.57	27.32	9.57	8.32	12.64	10.44	6.03

## FUNDAMENTALS (MAR 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.21	27.69	22.66	5.90
1.37	26.57	21.30	4.37

## INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2000 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 2000	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA 100	0.94	3.34	3.21	18.17	18.56	15.30	0.53	0.74	0.72	0.28	61.00	2000-07-17–2009-03-09
MSCI USA IMI	1.00	0.00	1.97	17.88	18.96	15.63	0.39	0.62	0.62	0.33	56.67	2007-10-09–2009-03-09

<sup>1</sup> Last 12 months

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

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

MSCI USA 100 Index (USD)

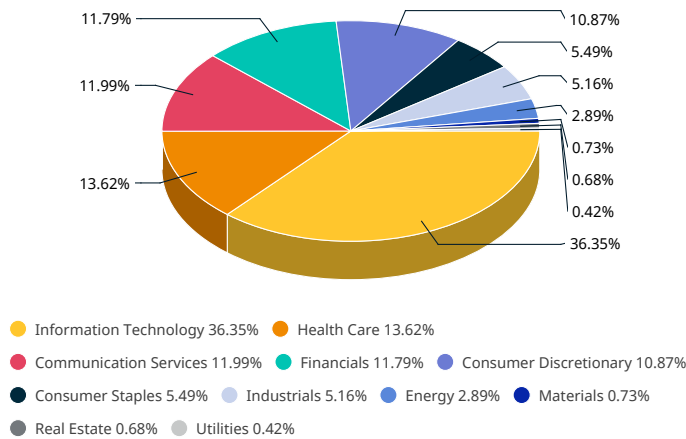
INDEX CHARACTERISTICS

	MSCI USA 100	MSCI USA IMI
Number of Constituents	100	2,378
Weight (%)		
Largest	9.57	5.86
Smallest	0.25	0.00
Average	1.00	0.04
Median	0.53	0.01

TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MICROSOFT CORP	9.57	5.86	Info Tech
APPLE	8.12	4.97	Info Tech
NVIDIA	7.19	4.40	Info Tech
AMAZON.COM	5.40	3.31	Cons Discr
META PLATFORMS A	3.47	2.13	Comm Srvcs
ALPHABET A	2.88	1.76	Comm Srvcs
ALPHABET C	2.53	1.55	Comm Srvcs
LILLY (ELI) & COMPANY	2.02	1.24	Health Care
BROADCOM	1.90	1.16	Info Tech
JPMORGAN CHASE & CO	1.87	1.14	Financials
Total	44.95	27.51	

SECTOR WEIGHTS



The MSCI USA 100 Index was launched on Jun 30, 2022. 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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