

# 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 – PRICE RETURNS (USD) (MAY 2010 – MAY 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI US Large Cap 300	MSCI US Investable Market 2500	MSCI US Broad Market
2024	24.40	22.15	22.14
2023	27.08	24.23	24.18
2022	-21.08	-20.53	-20.52
2021	25.37	24.45	24.42
2020	19.38	18.91	18.92
2019	29.21	28.58	28.56
2018	-5.78	-7.03	-7.04
2017	19.85	18.91	18.90
2016	9.06	10.29	10.33
2015	-0.58	-1.38	-1.42
2014	11.25	10.56	10.52
2013	29.18	30.86	30.97
2012	13.47	13.89	13.93
2011	0.21	-0.83	-0.89

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr		
MSCI US Large Cap 300	6.40	-0.56	12.88	0.64	13.75	14.52	11.26	8.69	
MSCI US Investable Market 2500	6.26	-0.94	11.51	0.01	12.13	13.80	10.36	8.80	
MSCI US Broad Market	6.26	-0.94	11.51	0.00	12.11	13.79	10.35	8.81	

## FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.28	26.33	22.04	5.37
1.33	26.39	21.40	4.48
1.33	26.57	na	4.47

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

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	2.88	16.65	16.46	15.57	0.59	0.75	0.64	0.43	58.80	2000-03-24–2009-03-09
MSCI US Investable Market 2500	1.91	17.16	16.64	16.01	0.50	0.70	0.57	0.44	56.69	2007-10-09–2009-03-09
MSCI US Broad Market	1.86	17.16	16.65	16.01	0.50	0.70	0.57	0.52	56.79	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 US Large Cap 300 Index (USD)

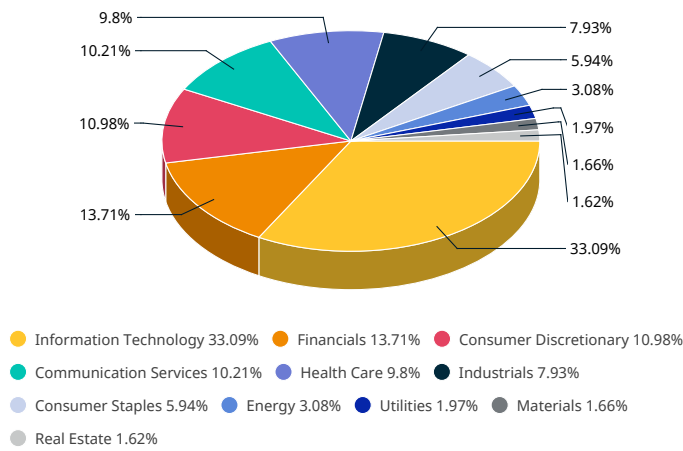
INDEX CHARACTERISTICS

MSCI US Large Cap 300	
Number of Constituents	299
Mkt Cap ( USD Millions)	
Index	46,717,042.07
Largest	3,309,333.70
Smallest	13,043.26
Average	156,244.29
Median	67,097.29

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
NVIDIA	3,309.33	7.08	Info Tech
MICROSOFT CORP	3,251.59	6.96	Info Tech
APPLE	3,020.36	6.47	Info Tech
AMAZON.COM	1,940.11	4.15	Cons Discr
META PLATFORMS A	1,411.62	3.02	Comm Srvcs
BROADCOM	1,077.93	2.31	Info Tech
ALPHABET A	1,003.48	2.15	Comm Srvcs
TESLA	1,000.94	2.14	Cons Discr
ALPHABET C	860.90	1.84	Comm Srvcs
JPMORGAN CHASE & CO	743.25	1.59	Financials
Total	17,619.51	37.72	

SECTOR WEIGHTS



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.

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