

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) (APR 2010 – APR 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 (%) (APR 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	-0.50	-7.93	11.29	-5.41	11.25	14.12	10.69	8.41	
MSCI US Investable Market 2500	-0.77	-8.64	9.79	-5.88	9.75	13.56	9.82	8.53	
MSCI US Broad Market	-0.77	-8.65	9.79	-5.89	9.74	13.55	9.81	8.54	

FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.36	25.09	20.73	5.13
1.41	25.12	20.14	4.27
1.41	25.29	na	4.26

INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	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	2.88	16.39	16.37	15.48	0.47	0.73	0.61	0.42	58.80	2000-03-24–2009-03-09
MSCI US Investable Market 2500	1.91	16.89	16.58	15.92	0.38	0.69	0.55	0.43	56.69	2007-10-09–2009-03-09
MSCI US Broad Market	1.86	16.90	16.58	15.92	0.38	0.69	0.55	0.50	56.79	2007-10-09–2009-03-09

¹ Last 12 months

² Based on monthly price returns data

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

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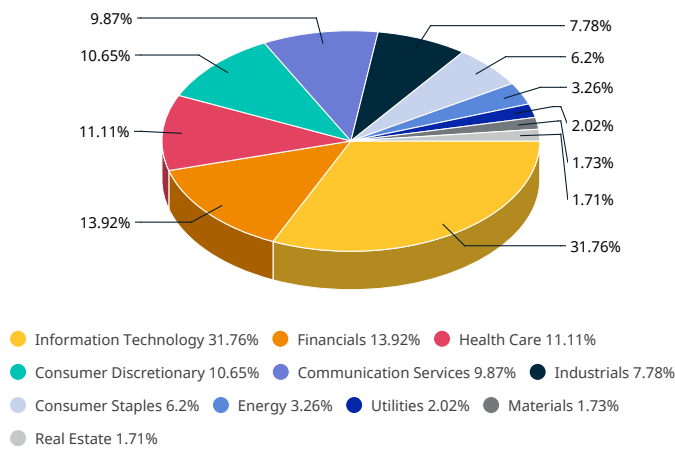
INDEX CHARACTERISTICS

MSCI US Large Cap 300	
Number of Constituents	300
Mkt Cap (USD Millions)	
Index	43,904,905.40
Largest	3,195,548.22
Smallest	12,307.36
Average	146,349.68
Median	63,372.67

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	3,195.55	7.28	Info Tech
MICROSOFT CORP	2,791.78	6.36	Info Tech
NVIDIA	2,667.45	6.08	Info Tech
AMAZON.COM	1,745.26	3.98	Cons Discr
META PLATFORMS A	1,196.90	2.73	Comm Srvcs
ALPHABET A	927.87	2.11	Comm Srvcs
BROADCOM	857.07	1.95	Info Tech
TESLA	815.18	1.86	Cons Discr
ALPHABET C	801.33	1.83	Comm Srvcs
LILLY (ELI) & COMPANY	725.38	1.65	Health Care
Total	15,723.75	35.81	

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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