

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) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI US Large Cap 300	MSCI US Investable Market 2500	MSCI US Broad Market
2025	17.02	15.74	15.74
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

INDEX PERFORMANCE – PRICE RETURNS (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr		
MSCI US Large Cap 300	-4.95	-5.16	16.75	-5.16	17.48	10.65	12.65	8.82	
MSCI US Investable Market 2500	-5.06	-4.19	16.91	-4.19	16.32	9.44	11.94	8.96	
MSCI US Broad Market	-5.06	-4.18	16.93	-4.18	16.31	9.42	11.94	8.97	

FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.21	25.79	20.11	5.47
1.27	26.21	19.75	4.60
1.27	26.31	na	4.59

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 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	12.10	15.42	15.11	1.01	0.52	0.71	0.44	58.80	2000-03-24–2009-03-09
MSCI US Investable Market 2500	1.56	12.59	15.59	15.53	0.89	0.44	0.66	0.44	56.69	2007-10-09–2009-03-09
MSCI US Broad Market	1.53	12.59	15.59	15.54	0.89	0.44	0.66	0.52	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

MSCI US Large Cap 300 Index (USD)

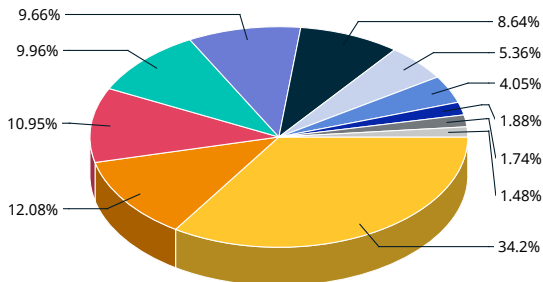
INDEX CHARACTERISTICS

MSCI US Large Cap 300	
Number of Constituents	303
Mkt Cap (USD Millions)	
Index	51,930,699.28
Largest	4,237,920.00
Smallest	11,468.89
Average	171,388.45
Median	73,404.17

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,237.92	8.16	Info Tech
APPLE	3,730.19	7.18	Info Tech
MICROSOFT CORP	2,613.68	5.03	Info Tech
AMAZON.COM	2,003.81	3.86	Cons Discr
ALPHABET A	1,673.54	3.22	Comm Svcs
ALPHABET C	1,395.95	2.69	Comm Svcs
BROADCOM	1,394.10	2.68	Info Tech
META PLATFORMS A	1,246.24	2.40	Comm Svcs
TESLA	1,050.92	2.02	Cons Discr
JPMORGAN CHASE & CO	800.78	1.54	Financials
Total	20,147.11	38.80	

SECTOR WEIGHTS



- Information Technology 34.2%
- Financials 12.08%
- Communication Services 10.95%
- Consumer Discretionary 9.96%
- Health Care 9.66%
- Industrials 8.64%
- Consumer Staples 5.36%
- Energy 4.05%
- Utilities 1.88%
- Materials 1.74%
- Real Estate 1.48%

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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