# **MSCI US Broad Market Index (USD)**

The MSCI US Broad Market Index captures broad US equity coverage. The index includes 2,858 constituents across large, mid, small and micro capitalizations, representing about 99% of the US equity universe.

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (OCT 2010 – OCT 2025)



## **ANNUAL PERFORMANCE (%)**

Year	MSCI US Broad Market	MSCI US Investable Market 2500				
2024	23.32	23.32				
2023	25.61	25.66				
2022	-19.62	-19.62				
2021	25.59	25.63				
2020	20.39	20.38				
2019	30.32	30.34				
2018	-5.80	-5.79				
2017	20.52	20.53				
2016	11.96	11.93				
2015	-0.04	0.00				
2014	12.02	12.07				
2013	32.83	32.72				
2012	15.65	15.61				
2011	0.49	0.55				

## INDEX PERFORMANCE - NET RETURNS (%) (OCT 31, 2025)

## **FUNDAMENTALS (OCT 31, 2025)**

					ANNUALIZED								
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr <sub>M</sub>	Since lay 30, 2003	Div Yld (%)	P/E	P/E Fwd	P/BV	
MSCI US Broad Market	2.20	8.11	20.46	16.60	21.37	16.39	13.60	10.75	1.17	29.47	na	5.00	
MSCI US Investable Market 2500	2.20	8.10	20.46	16.60	21.39	16.40	13.60	10.75	1.17	29.30	23.05	5.01	

## **INDEX RISK AND RETURN CHARACTERISTICS (OCT 31, 2025)**

		ANNUALIZED STD DEV (%) 2		SHARPE RATIO 2,3				MAXIMUM DRAWDOWN			
	Turnover (%) <sup>1</sup>	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 30, 2003	(%)	Period YYYY-MM-DD	
MSCI US Broad Market	1.82	13.47	16.23	15.71	1.16	0.83	0.76	0.63	55.81	2007-10-09—2009-03-09	
MSCI US Investable Marke 2500	t 1.87	13.46	16.23	15.71	1.16	0.83	0.76	0.63	55.71	2007-10-09-2009-03-09	
	1 Lact 12 months	2 Racad on	monthly not r	oturne data	3 Paced on NV EED Overnight SOEP from So				on 1 2021 8 on ICE LIBOR 1M prior that data		



# **MSCI US Broad Market Index (USD)**

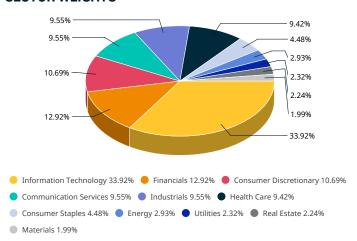
### **INDEX CHARACTERISTICS**

	MSCI US Broad Market	
Number of	2,858	
Constituents		
	Mkt Cap ( USD Millions)	
Index	65,736,647.54	
Largest	4,940,756.00	
Smallest	2.77	
Average	23,000.93	
Median	1,937.87	

### **TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,940.76	7.52	Info Tech
APPLE	4,038.20	6.14	Info Tech
MICROSOFT CORP	3,656.21	5.56	Info Tech
AMAZON.COM	2,333.45	3.55	Cons Discr
BROADCOM	1,651.62	2.51	Info Tech
ALPHABET A	1,636.53	2.49	Comm Srvcs
META PLATFORMS A	1,407.66	2.14	Comm Srvcs
ALPHABET C	1,384.61	2.11	Comm Srvcs
TESLA	1,323.50	2.01	Cons Discr
JPMORGAN CHASE & CO	864.63	1.32	Financials
Total	23.237.17	35.35	

### **SECTOR WEIGHTS**



The MSCI US Broad Market Index was launched on May 30, 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.



OCT 31, 2025 Index Factsheet

## **ABOUT MSCI**

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