

MSCI US Broad Market Index (USD)

The **MSCI US Broad Market Index** captures broad US equity coverage. The index includes 2,870 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) (SEP 2010 – SEP 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 (%) (SEP 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since May 30, 2003
MSCI US Broad Market	3.45	8.16	17.00	14.09	23.69	15.39	14.21	10.69
MSCI US Investable Market 2500	3.45	8.15	16.99	14.10	23.71	15.40	14.22	10.68

FUNDAMENTALS (SEP 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.19	29.17	na	4.92
1.19	28.99	22.91	4.93

INDEX RISK AND RETURN CHARACTERISTICS (SEP 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 Broad Market	1.82	13.98	16.31	15.85	1.26	0.78	0.79	0.63	55.81	2007-10-09–2009-03-09
MSCI US Investable Market 2500	1.87	13.97	16.30	15.85	1.26	0.78	0.79	0.63	55.71	2007-10-09–2009-03-09

¹ Last 12 months

² Based on monthly net returns data

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

MSCI US Broad Market Index (USD)

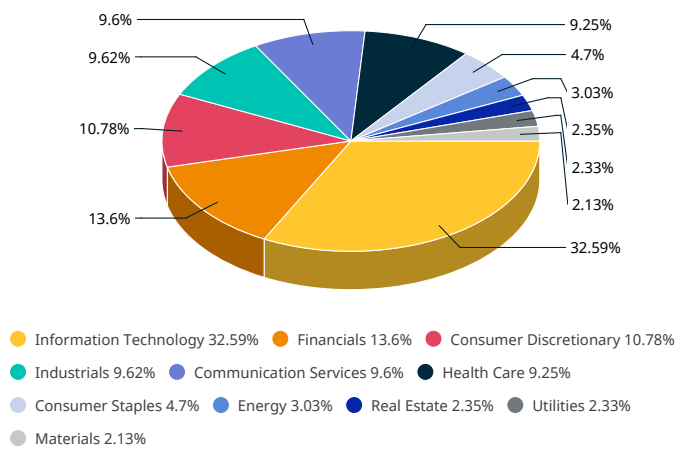
INDEX CHARACTERISTICS

MSCI US Broad Market	
Number of Constituents	2,870
Mkt Cap (USD Millions)	
Index	64,355,259.38
Largest	4,552,552.00
Smallest	5.43
Average	22,423.44
Median	1,901.89

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,552.55	7.07	Info Tech
APPLE	3,803.11	5.91	Info Tech
MICROSOFT CORP	3,657.20	5.68	Info Tech
AMAZON.COM	2,097.93	3.26	Cons Discr
META PLATFORMS A	1,594.45	2.48	Comm Srvcs
BROADCOM	1,474.14	2.29	Info Tech
ALPHABET A	1,414.84	2.20	Comm Srvcs
TESLA	1,289.18	2.00	Cons Discr
ALPHABET C	1,196.59	1.86	Comm Srvcs
JPMORGAN CHASE & CO	876.61	1.36	Financials
Total	21,956.59	34.12	

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.

ABOUT MSCI

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