

MSCI USA Large Cap Custom Index (USD)

The MSCI USA Large Cap Custom Index is based on the MSCI USA Large Cap Index, the broader index, which includes large cap stocks in the US equity market. The custom index aims to replicate the performance of the broader index utilizing a smaller subset of securities. For a complete description and historical performance of the broader index, please refer to : [MSCI Index - USA Large Cap](#).

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAY 2023 – MAR 2026)



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

FUNDAMENTALS (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			Since May 31, 2023	Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr					
MSCI USA Large Cap Custom	-4.69	-4.40	20.15	-4.40	na	na	na	20.41	1.38	24.60	19.49	4.93
MSCI USA Large Cap	-4.69	-4.92	18.78	-4.92	na	na	na	19.49	1.19	25.94	20.32	5.68

INDEX RISK AND RETURN CHARACTERISTICS (MAR 31, 2026)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 2023	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Large Cap Custom	20.15	na	na	na	na	na	na	1.20	19.27	2025-02-19–2025-04-08
MSCI USA Large Cap	2.78	na	na	na	na	na	na	1.12	19.20	2025-02-19–2025-04-08

¹ Last 12 months

² Based on monthly gross returns data

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

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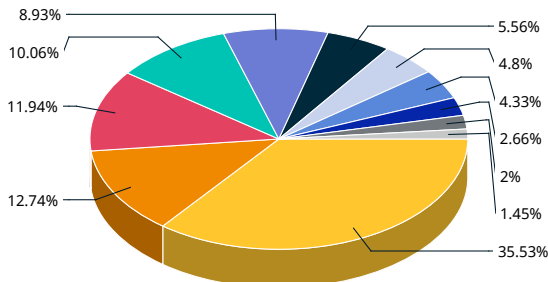
INDEX CHARACTERISTICS

MSCI USA Large Cap Custom	
Number of Constituents	101
Mkt Cap (USD Millions)	
Index	38,568,454.16
Largest	3,359,371.57
Smallest	164,764.18
Average	381,865.88
Median	208,307.95

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	3,359.37	8.71	Info Tech
APPLE	2,963.71	7.68	Info Tech
MICROSOFT CORP	2,115.95	5.49	Info Tech
AMAZON.COM	1,624.46	4.21	Cons Discr
ALPHABET A	1,262.07	3.27	Comm Srvc
ALPHABET C	1,184.68	3.07	Comm Srvc
BROADCOM	1,116.64	2.90	Info Tech
META PLATFORMS A	1,012.76	2.63	Comm Srvc
TESLA	842.99	2.19	Cons Discr
JPMORGAN CHASE & CO	713.95	1.85	Financials
Total	16,196.57	41.99	

SECTOR WEIGHTS



- Information Technology 35.53%
- Financials 12.74%
- Communication Services 11.94%
- Consumer Discretionary 10.06%
- Health Care 8.93%
- Consumer Staples 5.56%
- Industrials 4.8%
- Energy 4.33%
- Utilities 2.66%
- Materials 2%
- Real Estate 1.45%

The MSCI USA Large Cap Custom Index was launched on Jul 20, 2023. 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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