

# MSCI US Broad Market Index (USD)

The MSCI US Broad Market Index captures broad US equity coverage. The index includes 2,959 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 – GROSS RETURNS (USD) (FEB 2010 – FEB 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI US Broad Market	MSCI US Investable Market 2500
2024	23.81	23.82
2023	26.21	26.26
2022	-19.23	-19.24
2021	26.10	26.13
2020	21.02	21.01
2019	31.07	31.09
2018	-5.28	-5.27
2017	21.21	21.22
2016	12.67	12.63
2015	0.57	0.61
2014	12.66	12.71
2013	33.62	33.51
2012	16.44	16.40
2011	1.08	1.15

## INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 28, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr		
MSCI US Broad Market	-1.90	-1.92	17.59	1.15	11.64	16.29	12.43	10.98	
MSCI US Investable Market 2500	-1.89	-1.91	17.60	1.15	11.66	16.30	12.44	10.98	

## FUNDAMENTALS (FEB 28, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.31	27.66	na	4.58
1.31	27.48	21.69	4.59

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 28, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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	2.05	17.45	18.45	15.78	0.49	0.78	0.71	0.65	55.39	2007-10-09–2009-03-09
MSCI US Investable Market 2500	2.10	17.45	18.45	15.78	0.49	0.78	0.71	0.65	55.29	2007-10-09–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

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

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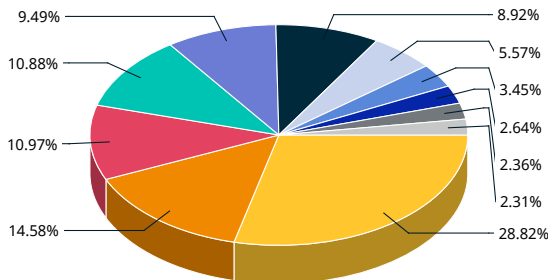
## INDEX CHARACTERISTICS

MSCI US Broad Market	
<b>Number of Constituents</b>	2,959
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	57,455,602.66
<b>Largest</b>	3,676,968.49
<b>Smallest</b>	1.86
<b>Average</b>	19,417.24
<b>Median</b>	1,693.95

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
APPLE	3,676.97	6.40	Info Tech
NVIDIA	3,064.29	5.33	Info Tech
MICROSOFT CORP	2,803.30	4.88	Info Tech
AMAZON.COM	2,005.20	3.49	Cons Discr
META PLATFORMS A	1,460.33	2.54	Comm Svcs
ALPHABET A	997.67	1.74	Comm Svcs
BROADCOM	884.88	1.54	Info Tech
ALPHABET C	865.66	1.51	Comm Svcs
TESLA	842.37	1.47	Cons Discr
JPMORGAN CHASE & CO	752.97	1.31	Financials
<b>Total</b>	<b>17,353.65</b>	<b>30.20</b>	

## SECTOR WEIGHTS



- Information Technology 28.82%
- Financials 14.58%
- Consumer Discretionary 10.97%
- Health Care 10.88%
- Industrials 9.49%
- Communication Services 8.92%
- Consumer Staples 5.57%
- Energy 3.45%
- Real Estate 2.64%
- Materials 2.36%
- Utilities 2.31%

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.

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