

MSCI US Broad Market Index (USD)

The MSCI US Broad Market Index captures broad US equity coverage. The index includes 2,818 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) (MAR 2011 – MAR 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI US Broad Market	MSCI US Investable Market 2500
2025	17.21	17.22
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

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 30, 2003
					3 Yr	5 Yr	10 Yr	Since May 30, 2003	
MSCI US Broad Market	-4.94	-3.90	18.38	-3.90	17.92	11.00	13.81	10.95	
MSCI US Investable Market 2500	-4.94	-3.91	18.36	-3.91	17.93	11.02	13.81	10.95	

FUNDAMENTALS (MAR 31, 2026)

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

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 Broad Market	1.53	12.64	15.61	15.55	1.00	0.54	0.76	0.65	55.39	2007-10-09–2009-03-09
MSCI US Investable Market 2500	1.56	12.63	15.61	15.55	1.00	0.54	0.76	0.65	55.29	2007-10-09–2009-03-09

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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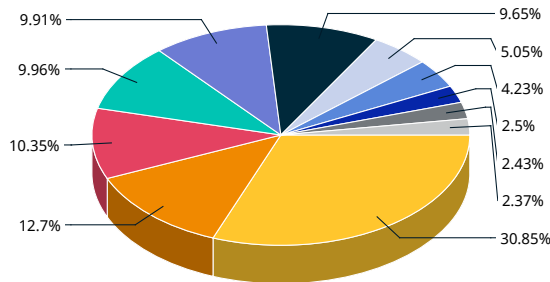
INDEX CHARACTERISTICS

MSCI US Broad Market	
Number of Constituents	2,818
Mkt Cap (USD Millions)	
Index	62,707,822.97
Largest	4,237,920.00
Smallest	1.33
Average	22,252.60
Median	2,003.12

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	4,237.92	6.76	Info Tech
APPLE	3,730.19	5.95	Info Tech
MICROSOFT CORP	2,613.68	4.17	Info Tech
AMAZON.COM	2,003.81	3.20	Cons Discr
ALPHABET A	1,673.54	2.67	Comm Srvc
ALPHABET C	1,395.95	2.23	Comm Srvc
BROADCOM	1,394.10	2.22	Info Tech
META PLATFORMS A	1,246.24	1.99	Comm Srvc
TESLA	1,050.92	1.68	Cons Discr
JPMORGAN CHASE & CO	800.78	1.28	Financials
Total	20,147.11	32.13	

SECTOR WEIGHTS



- Information Technology 30.85%
- Financials 12.7%
- Industrials 10.35%
- Consumer Discretionary 9.96%
- Health Care 9.91%
- Communication Services 9.65%
- Consumer Staples 5.05%
- Energy 4.23%
- Utilities 2.5%
- Materials 2.43%
- Real Estate 2.37%

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

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit www.msci.com.

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