

Bloomberg Equity Indices

Bloomberg North America Large & Mid Cap Index

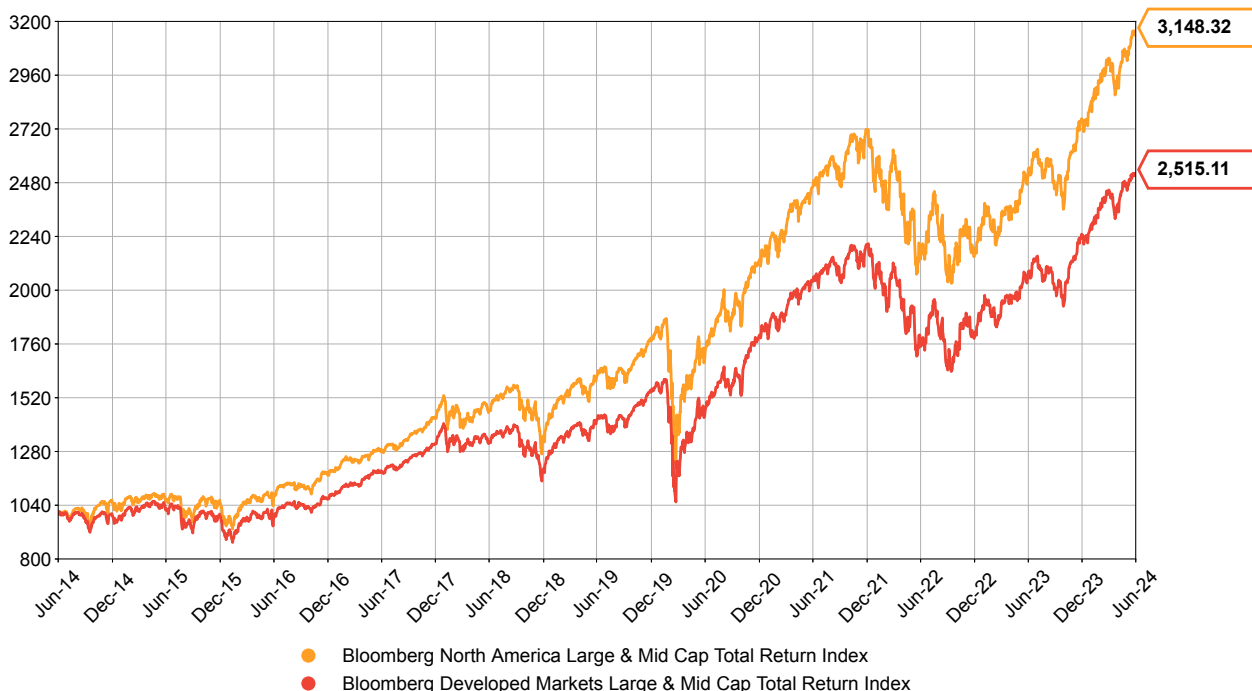
Description

Bloomberg North America Large & Mid Cap Index is a float market-cap-weighted equity benchmark that covers 85% market cap of the measured market.

Index Name	Index Ticker
Bloomberg North America Large & Mid Cap Price Return Index	NAMER
Bloomberg North America Large & Mid Cap Total Return Index	NAMERT
Bloomberg North America Large & Mid Cap Net Return Index	NAMERN

Index Characteristics & Fundamentals					
Inception Date	03/31/03	Average Market Cap (\$US B)	\$72.87	Dividend Yield	1.38
# of Constituents	721	Price / Earnings	25.56	Price / Book	4.73
Weight of Top 10	32.83%	Estimate Price / Earnings	22.08	Price / Sales	2.82
Index Market Cap (\$US B)	\$49,559.93	Earnings Yield	3.91	Ev / Ebitda	16.12

Historical Performance

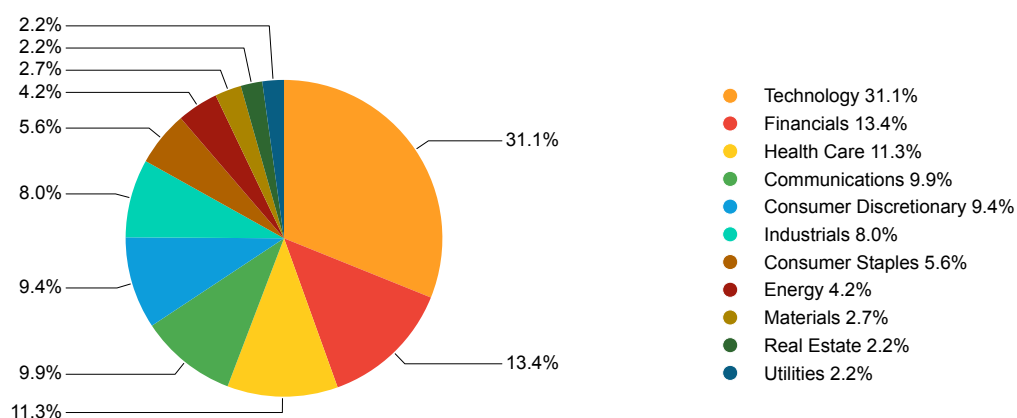


Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	-3.38	4.65	0.78	0.80	2.26	2.40	-1.30	3.93	-1.92	2.06	2.49	-0.40	12.37
2015	-3.19	5.74	-1.53	1.15	0.98	-1.90	1.84	-6.06	-2.73	7.96	0.21	-1.93	0.54
2016	-5.19	0.05	6.95	0.76	1.52	0.28	3.77	0.13	0.15	-1.88	3.65	1.88	12.07
2017	2.15	3.61	0.16	0.91	1.32	0.80	2.10	0.29	2.18	2.16	2.92	1.28	19.88
2018	5.37	-3.85	-2.26	0.43	2.46	0.64	3.50	3.04	0.39	-7.10	2.04	-9.03	-4.37
2019	8.60	3.39	1.69	3.94	-6.11	6.94	1.45	-1.67	1.73	1.98	3.69	2.83	28.46
2020	0.19	-8.07	-13.39	12.98	5.28	2.33	5.80	7.32	-3.69	-2.60	11.73	4.03	21.91
2021	-0.89	2.84	3.80	5.37	0.63	2.63	2.12	2.87	-4.55	7.00	-1.40	3.90	24.32
2022	-5.62	-2.74	3.48	-8.99	-0.19	-8.35	9.10	-3.85	-9.21	7.84	5.45	-5.80	-18.88
2023	6.73	-2.48	3.27	1.30	0.36	6.64	3.43	-1.82	-4.59	-2.43	9.43	4.84	24.68
2024	1.40	5.22	3.19	-4.14	4.70	3.32	-	-	-	-	-	-	13.69

Sector Profile & Top Holdings

BICS 1 Sector Weights



Top 10 Holdings

Security	Ticker	Weight	BICS 1 Sector
Microsoft Corp	MSFT	6.69%	Technology
Apple Inc	AAPL	6.17%	Technology
NVIDIA Corp	NVDA	5.99%	Technology
Amazon.com Inc	AMZN	3.60%	Consumer Discretionary
Meta Platforms Inc	META	2.23%	Communications
Alphabet Inc	GOOGL	2.16%	Communications
Alphabet Inc	GOOG	1.81%	Communications
Eli Lilly & Co	LLY	1.55%	Health Care
Broadcom Inc	AVGO	1.47%	Technology
JPMorgan Chase & Co	JPM	1.16%	Financials



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