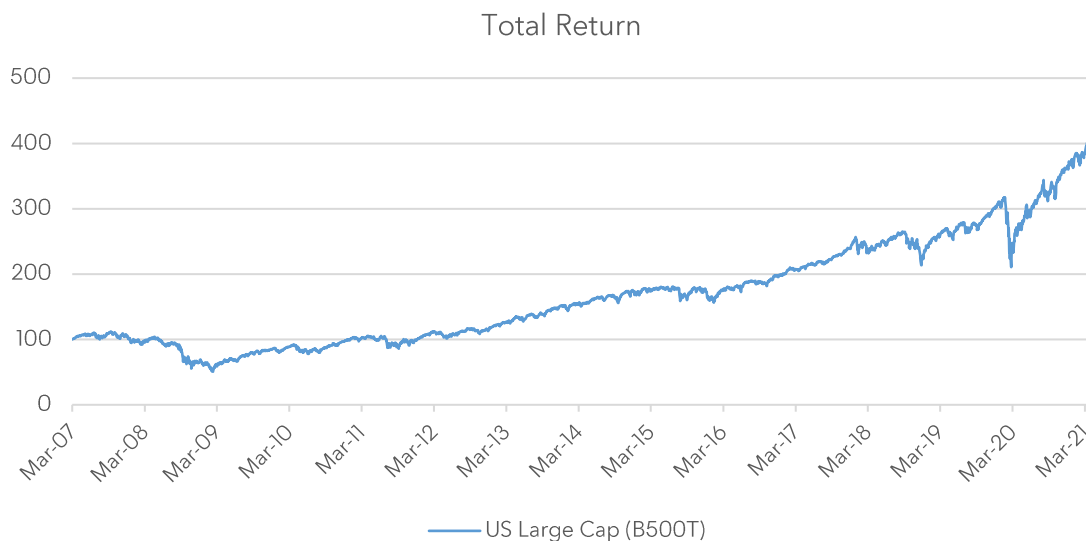


Bloomberg US Equity Indices

Large Cap (B500/B500T/MBF/NBF)

Bloomberg US Large Cap Index is a float market-cap-weighted benchmark of the 500 most highly capitalized US companies. For detailed information, review the index methodology document. The Micro Bloomberg US Large Cap Prices Return Index (MBF) and the Nano Bloomberg US Large Cap Price Return Index (NBF) are rebased version of the Bloomberg US Large Cap Price Return Index (B500).



Total Return			
YTD	11.22	1 mo	5.40
2020	21.61	3 mo	12.17
2019	31.76	1 yr	47.78
2018	-4.38	Annualized	
2017	22.10	YTD	38.17
2016	11.64	3 yr	19.54
2015	1.26	5 yr	18.02
2014	13.60	10 yr	14.42
2013	32.59		
2012	16.22		
2011	2.00		

Fundamentals	
Price / Earning	30.83
Est. Price / Earnings	23.83
Dividend Yield	1.33
Price / Book	4.75
Price / Sales	3.21
Return on Assets	2.69
Return on Equity	13.85

Market Capitalization	
Num of Consituents	499
Weight of Top 10	26.2%
Market Cap (bn)	35,585
Avg Market Cap (bn)	53.72

Top 10 Holdings	Ticker	Weight
Apple Inc	AAPL	5.48%
Microsoft Corp	MSFT	5.27%
Amazon.com Inc	AMZN	4.19%
Facebook Inc	FB	2.19%
Alphabet Inc CL A	GOOGL	1.97%
Alphabet Inc CL C	GOOG	1.92%
Tesla Inc	TSLA	1.54%
JPMorgan Chase & Co	JPM	1.31%
Johnson & Johnson	JNJ	1.20%
Visa Inc	V	1.11%

Sector *	Weight
Technology	28.49%
Health Care	12.98%
Communications	12.55%
Consumer Discretionary	11.61%
Financials	10.43%
Industrials	7.97%
Consumer Staples	6.44%
Energy	2.61%
Utilities	2.52%
Real Estate	2.45%
Materials	1.95%

*BICS: Bloomberg Industry Classification Standard

INDEX MAINTENANCE

The Index is rebalanced and reconstituted quarterly in March, June, September, and December. The Index Eligibility Process and Index Construction Process are applied using data as of any business day in the last week in January, April, July, and October, respectively (Selection Date). The Index rebalance and reconstitutions are generally announced on the last Wednesday in February, May, August, and November (Announcement Date). The Index rebalance and reconstitutions then go effective on the 2nd Wednesday in March, June, September, and December, respectively (Effective Date).

		Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Selection Date	Last Week	X			X			X			X		
Announcement Date	Last Wed		X			X			X			X	
Effective Date	2 nd Wed			X			X			X			X

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- DES <GO> - The index description page provides transparency into the current and projected index universe including membership information, aggregated characteristics and returns, and historical data.

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New York

+1-212-318-2000

London

+44-20-7330-7500

Singapore

+65-6212-1000

Hong Kong

+852-2977-6000

Tokyo

+81-3-3201-8900

Sydney

+61-2-9777-8600

indexhelp@bloomberg.net

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