

# Bloomberg US Equity Indices

## Large Cap

Bloomberg US Large Cap Index is a float market-cap-weighted benchmark of the 500 most highly capitalized US companies. The Micro Bloomberg US Large Cap Prices Return Index (MBF) and the Nano Bloomberg US Large Cap Price Return Index (NBF) are rebased versions of the Bloomberg US Large Cap Price Return Index (B500) designed for the purpose of futures trading. For detailed information on index methodology and calculation, review [Bloomberg US Domestic Equity Indices Methodology](#).

Index Tickers	Index Name
B500	Bloomberg US Large Cap Price Return Index
B500T	Bloomberg US Large Cap Total Return Index
Futures Index Tickers	Index Name
NBF	Nano Bloomberg US Large Cap Price Return Index
MBF	Micro Bloomberg US Large Cap Price Return Index



Total Return %			
<b>YTD</b>	11.70	<b>1 mo</b>	0.44
<b>2020</b>	21.61	<b>3 mo</b>	9.89
<b>2019</b>	31.76	<b>1 yr</b>	41.10
<b>2018</b>	-4.38	Annualized	
<b>2017</b>	22.10	<b>YTD</b>	30.67
<b>2016</b>	11.64	<b>3 yr</b>	18.76
<b>2015</b>	1.26	<b>5 yr</b>	17.70
<b>2014</b>	13.60	<b>10 yr</b>	14.59
<b>2013</b>	32.59		
<b>2012</b>	16.22		
<b>2011</b>	2.00		

Fundamentals	
Price / Earning	30.75
Estimate Price / Earnings	23.17
Dividend Yield	1.32
Price / Book	4.77
Price / Sales	3.20
Return on Assets	2.73
Return on Equity	14.04

Market Capitalization	
Number of Consituents	501
Weight of Top 10	25.4%
Index Market Cap (\$ bn)	35,713
Avg Market Cap (\$ bn)	71.28

Top 10 Holdings	Ticker	Weight
Microsoft Corp	MSFT	5.20%
Apple Inc	AAPL	5.18%
Amazon.com Inc	AMZN	3.88%
Facebook Inc	FB	2.20%
Alphabet Inc CL A	GOOGL	1.96%
Alphabet Inc CL C	GOOG	1.91%
JPMorgan Chase & Co	JPM	1.39%
Tesla Inc	TSLA	1.35%
Johnson & Johnson	JNJ	1.25%
UnitedHealth Group Inc	UNH	1.08%

Bloomberg Industry Classification	Weight
Technology (100 members)	28.13%
Health Care (65 members)	13.13%
Communications (47 members)	12.41%
Consumer Discretionary (48 members)	11.06%
Financials (60 members)	10.89%
Industrials (58 members)	8.19%
Consumer Staples (35 members)	6.53%
Energy (19 members)	2.73%
Real Estate (25 members)	2.47%
Utilities (25 members)	2.43%
Materials (19 members)	2.04%

## RECONSTITUTION & REBALANCING SCHEDULE

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

## ACCESSING INDEX DATA

Bloomberg Terminal®

- IN <GO> - The Bloomberg Index Browser displays the latest performance results and statistics for the indices as well as history. IN presents the indices that make up Bloomberg's global, multi-asset class index families into a hierarchical view, facilitating navigation and comparisons. The "My Indices" tab allows a user to focus on a set of favorite indices.
- PORT <GO> - Bloomberg's Portfolio & Risk Analytics solution includes tools to analyze the risk, return, and current structure of indices. PORT includes tools to analyze performance of a portfolio versus a benchmark as well as models for performance attribution, tracking error analysis, value-at-risk, scenario analysis, and optimization.
- 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.

[Bloomberg Equity Indices Website](#)

- Index methodology and factsheets
- Current performance numbers for select indices

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- Exchange-traded index products
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