

# Bloomberg Equity Indices

## Bloomberg New Constructs 500 Index

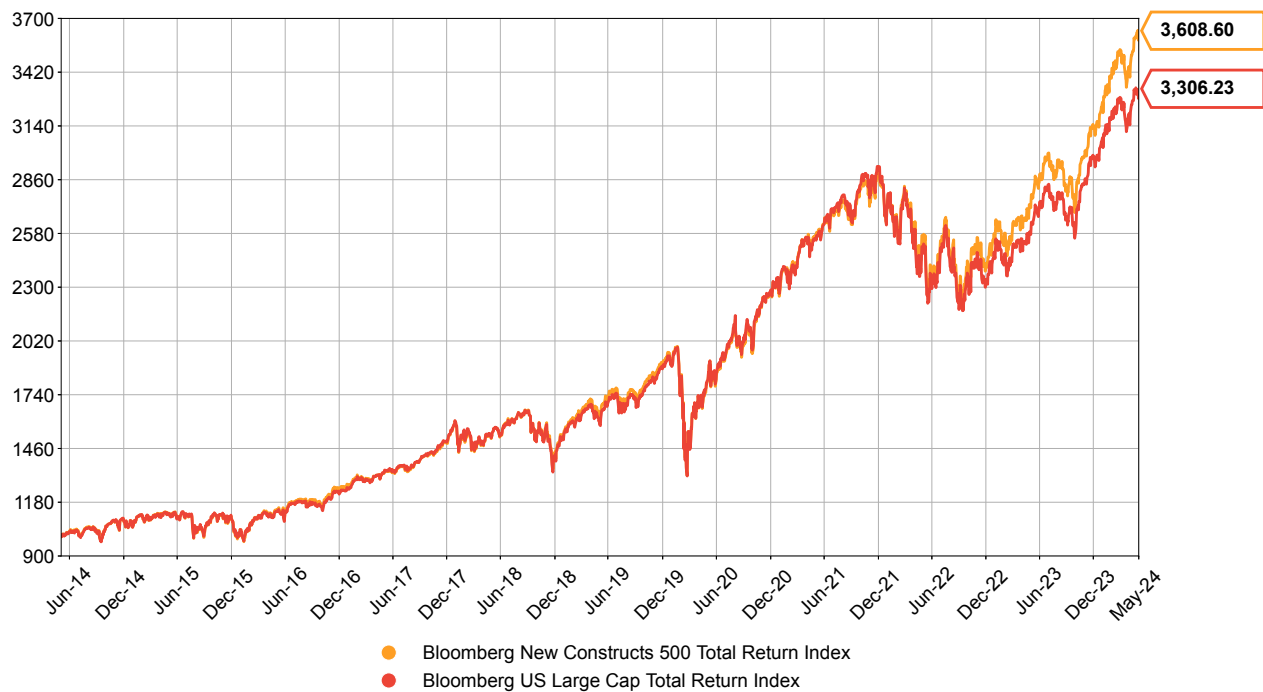
### Description

The Bloomberg New Constructs 500 Index tracks the performance of companies in Bloomberg US Large Cap Index with their weight tilted towards companies with high Earnings Capture using data from New Constructs. The Earnings Capture metric determines the difference between reported and core earnings by removing unusual gains and losses found in certain sections of company filings.

Index Name		Index Ticker
Bloomberg New Constructs 500 Price Return Index		B500NCP
Bloomberg New Constructs 500 Total Return Index		B500NCT
Bloomberg New Constructs 500 Net Return Index		B500NCN

Index Characteristics & Fundamentals					
Inception Date	04/21/14	Average Market Cap (\$US B)	\$95.42	Dividend Yield	1.37
# of Constituents	490	Price / Earnings	27.11	Price / Book	5.14
Weight of Top 10	37.37%	Estimate Price / Earnings	22.42	Price / Sales	2.98
Index Market Cap (\$US B)	\$1,015,036.75	Earnings Yield	3.69	Ev / Ebitda	16.34

### Historical Performance

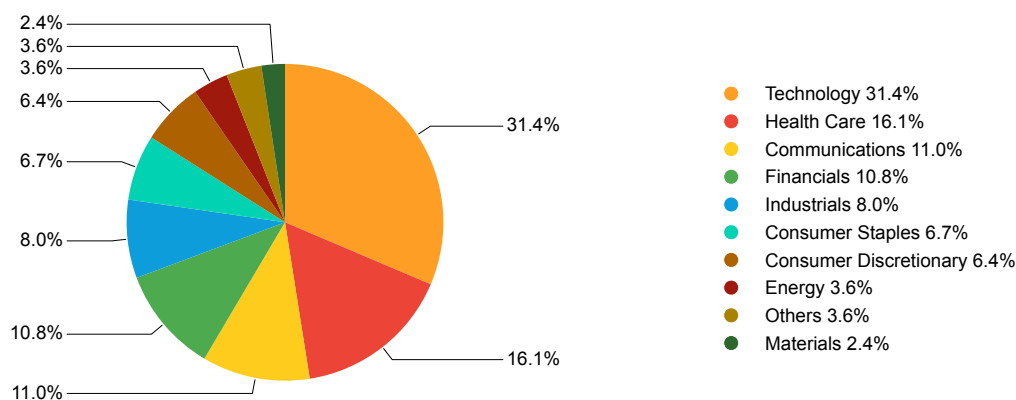


## Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	-	-	-	-	2.44	2.63	-1.28	3.94	-1.58	2.09	2.43	-0.27	10.40
2015	-2.72	5.64	-1.62	1.46	1.18	-2.01	1.76	-5.95	-3.05	8.64	0.30	-1.60	2.03
2016	-4.81	-0.66	7.24	1.13	1.75	0.39	3.56	0.23	0.75	-2.10	4.34	1.53	13.35
2017	1.97	3.25	-0.12	0.82	1.28	0.46	2.24	0.06	2.49	1.96	2.90	1.24	18.55
2018	5.96	-4.04	-2.31	0.52	2.59	0.60	4.16	2.91	0.82	-7.13	2.77	-8.63	-1.78
2019	7.56	3.72	2.21	4.48	-6.14	6.99	1.30	-1.66	1.78	2.26	3.39	2.85	28.74
2020	-0.31	-8.14	-12.59	12.74	5.05	1.99	5.70	7.35	-3.80	-2.68	12.22	3.99	21.52
2021	-1.21	3.59	3.92	4.88	0.88	2.49	1.80	2.48	-4.24	6.79	-1.76	4.51	24.13
2022	-4.70	-2.69	3.68	-8.19	0.25	-8.05	8.53	-3.65	-9.11	8.64	5.80	-5.48	-14.97
2023	6.69	-1.95	4.10	1.36	1.66	6.43	3.85	-1.34	-4.94	-2.61	9.18	4.98	27.41
2024	2.23	6.17	3.84	-3.62	5.84	-	-	-	-	-	-	-	14.46

## Sector Profile &amp; Top Holdings

BICS 1 Sector Weights



Top 10 Holdings

Security	Ticker	Weight	BICS 1 Sector
NVIDIA Corp	NVDA	11.63%	Technology
Microsoft Corp	MSFT	4.69%	Technology
Apple Inc	AAPL	3.92%	Technology
Eli Lilly & Co	LLY	3.85%	Health Care
Meta Platforms Inc	META	2.99%	Communications
Amazon.com Inc	AMZN	2.52%	Consumer Discretionary
Alphabet Inc	GOOGL	2.47%	Communications
Alphabet Inc	GOOG	2.07%	Communications
AbbVie Inc	ABBV	1.83%	Health Care
Broadcom Inc	AVGO	1.40%	Technology



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## Accessing Index Data

### Bloomberg Terminal®

- I<GO> – Overview of Bloomberg Indices and how to access them.
- 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.
- DES<GO> – The index description page provides transparency into the current index universe including membership information, aggregated characteristics and returns, and historical data.
- INP<GO> – The Bloomberg Indices Publications page, which includes methodologies, factsheets, monthly reports, announcements, and technical notes. A user may also subscribe to index publications via the "Actions" button.
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- Index methodology and factsheets
- Current Performance numbers for select indices

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