

# i1 US Mega Cap 20

Index Ticker: **BXIIUS20**

This index aims to replicate the performance of the 20 largest US equities by market cap.

Universe: US Mega Cap

Number of target holdings: 20

Rebalance frequency: Quarterly

Launch Date: 2015-01-01

## Methodology and weighting convention

Provides cap-weighted exposure to the top 20 market capitalization stocks in the US market.

## Cumulative index performance



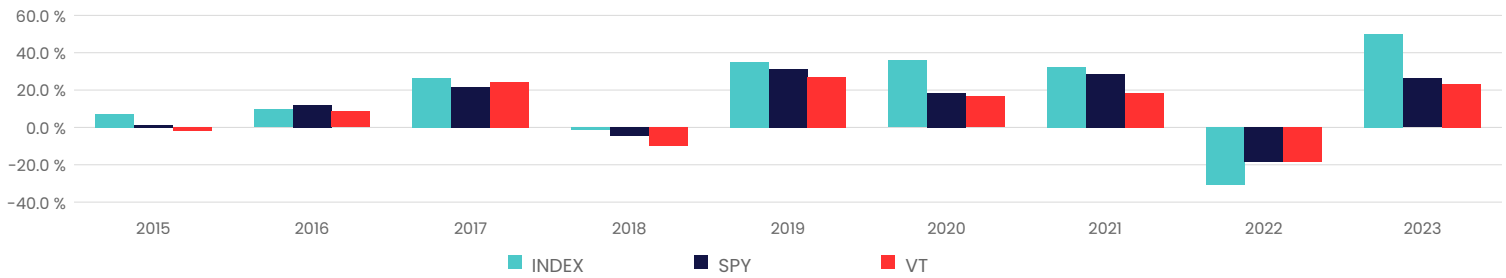
## Index Performance

	3MO	YTD	1YR	3YR (ANN)	5YR (ANN)	ITD (ANN)
INDEX	10.69	9.2	47.98	13.5	21.01	16.74
SPY	10.65	5.09	24.52	10.25	14.28	12.18
VT	9.19	3.01	18.69	5.17	10.47	8.91

## Index risk and return characteristics

	STD DEV(ANN, %)	MAX DRAWDOWN	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	21.64	32.67	2022-01-03 - 2023-01-05	0.77	0.99
SPY	17.7	33.72	2020-02-19 - 2020-03-23	0.69	0.82
VT	17.26	34.24	2020-02-12 - 2020-03-23	0.52	0.61

## Calendar year returns

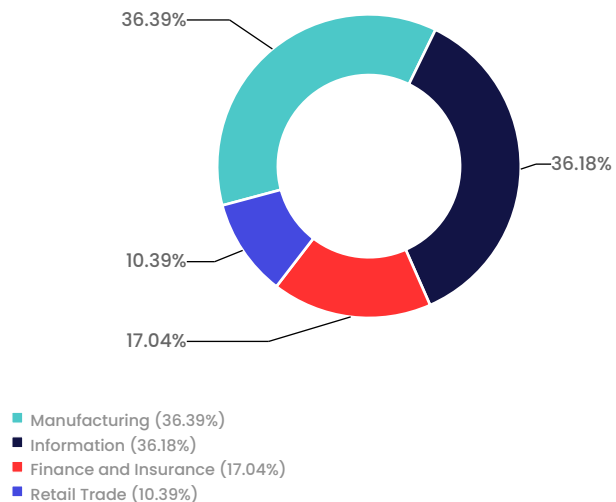


	2015	2016	2017	2018	2019	2020	2021	2022	2023
INDEX	7.37	9.63	26.65	-1.4	35.02	35.87	32.15	-30.88	50.0
SPY	1.23	12.0	21.7	-4.57	31.22	18.33	28.73	-18.65	26.18
VT	-1.86	8.5	24.5	-9.76	26.81	16.59	18.27	-18.47	23.36

## Top 10 holdings

	WEIGHT %
Microsoft Corporation	14.12
Apple Inc	13.32
NVIDIA Corp	8.44
Alphabet Inc - Class A	8.33
Amazon.com Inc.	8.24
Alphabet Inc - Class C	7.73
Meta Platforms Inc - Class A	5.99
Berkshire Hathaway Inc. - Class B	4.16
Berkshire Hathaway Inc. - Class A	3.65
Lilly(Eli) & Co	3.49

## Current Sector Breakdown



### DISCLAIMER

Performance Disclosure The launch date of the i1 US Mega Cap 20 index was 2023-08-24. All information prior to the index's launch date is based on the rules methodology applied to the universe at that time. These results can be considered "hypothetical", or "back-tested". Complete index methodology is available upon request. Past performance is not an indication of future results. Performance data is for use with institutions/financial professionals only and is not for use with retail investors. Index returns do not represent the actual trading of investable assets/securities. Index One maintains the index and calculates index levels and performance shown but does not manage actual assets. Returns shown do not reflect any sales charge or investment management fees that may have been paid. General Disclaimer BX Indexing and Index One do not provide investment or tax advice. BX Indexing and Index One make no representation or warranty, express or implied, as to the ability of any index to accurately represent its objective and they shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is no guarantee of future results. All information provided is general in nature and

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