

# i1 US Mega Cap 50

Index ID: **BXIIUS50**

This index aims to replicate the performance of the 50 largest US equities by market cap.

Universe: US Mega Cap

Number of target holdings: 50

Rebalance frequency: Quarterly

Launch Date: 2015-01-01

## Methodology and weighting convention

Provides cap-weighted exposure to the top 50 market capitalization stocks in the US market.

## Cumulative index performance



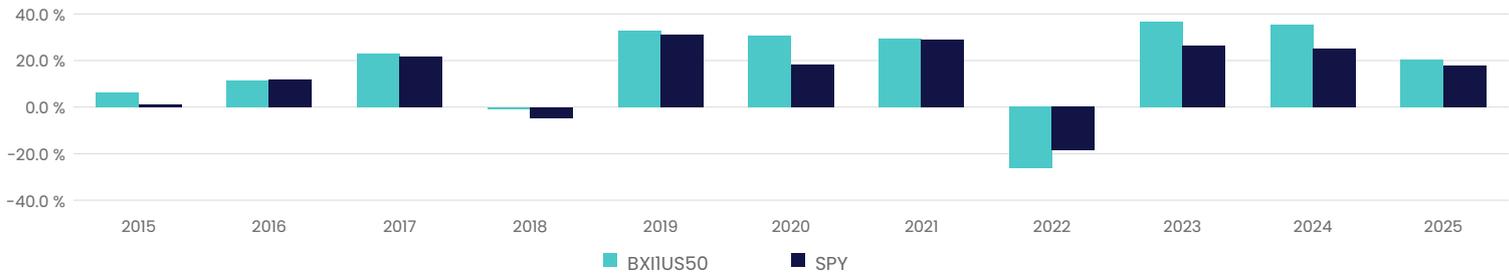
## Index Performance

	3MO %	YTD %	1YR %	3YR (ANN %)	5YR (ANN %)	10YR (ANN %)	ITD (ANN %)
BXIIUS50	4.31	0.96	22.69	29.92	16.77	18.6	16.59
SPY	4.99	1.78	20.97	22.11	14.46	15.62	13.57

## Index risk and return characteristics

	STD DEV(ANN %)	MAX DRAWDOWN %	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
BXIIUS50	19.41	29.47	2020-02-12 - 2020-03-23	0.85	1.09
SPY	17.45	33.72	2020-02-19 - 2020-03-23	0.78	0.93

## Calendar year returns

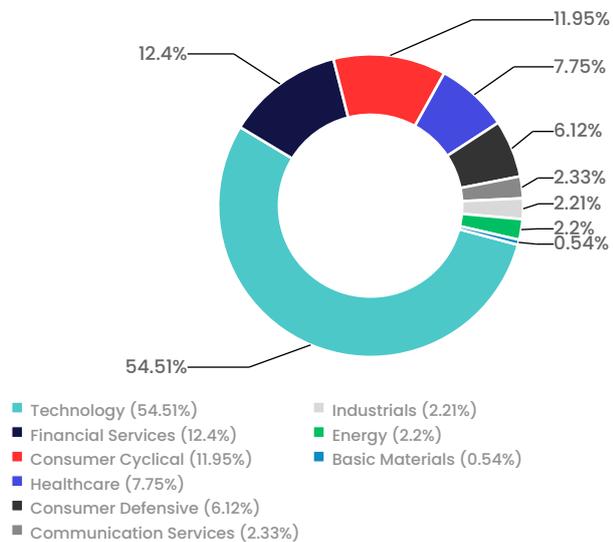


	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
BXIIUS50	6.13	11.16	22.93	-0.67	32.96	30.42	29.46	-26.34	36.68	35.42	20.46
SPY	1.28	11.99	21.7	-4.56	31.22	18.33	28.73	-18.65	26.17	24.89	17.72

## Top 10 holdings

	WEIGHT %
NVIDIA CORP	11.66
APPLE INC	9.95
MICROSOFT CORP	9.58
ALPHABET INC-CL A	9.13
AMAZON.COM INC	7.03
BROADCOM INC	4.11
META PLATFORMS INC-CLASS A	3.93
TESLA INC	3.31
BERKSHIRE HATHAWAY INC-CL B	2.84
ELI LILLY & CO	2.35

## Current Sector Breakdown



### DISCLAIMER

Performance Disclosure The launch date of the iI US Mega Cap 50 index was 2023-08-25. 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 not tailored to the needs of any person(s) or entities. BX Partners and its third-party index providers are not an investment nor tax advisor and make no representation regarding the advisability of investing in any specific index model for any client.