

Bloomberg US Equity Indices

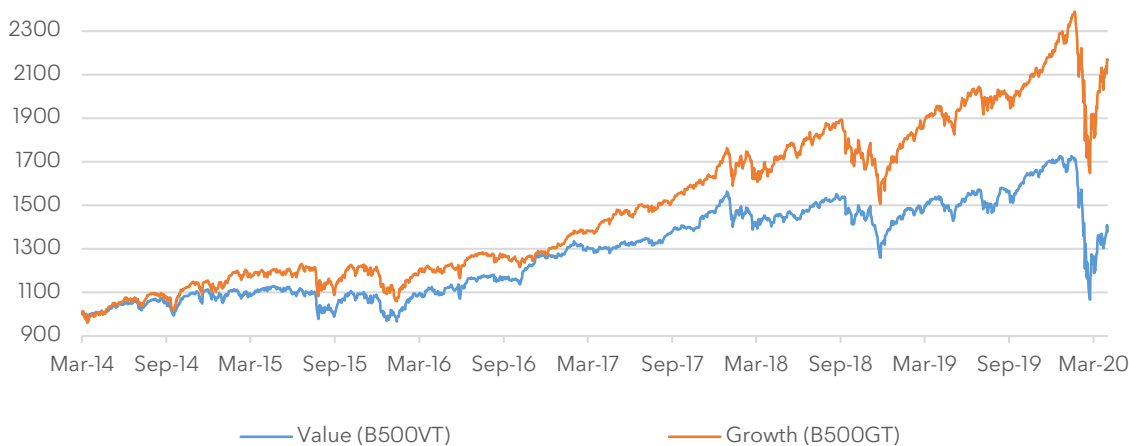
Large Cap Value (B500V/B500VT)

Large Cap Growth (B500G/B500GT)

The Bloomberg US Equity Large Cap Value and Growth Indices (B500V & B500G) are screened from the Bloomberg US Large Cap Index (B500) and are constructed based on a linear combination of risk factors. The four factors are: 1) Earnings Yield, 2) Valuation, 3) Dividend Yield and 4) Growth. The factors are equally weighted when forming a composite signal where Growth is considered to be a negative indicator and thus flipped to be a negative. The Indices are market-capitalization-weighted. The current price is used to calculate the price based ratios. For detailed information, review the index methodology document.

INDEX PERFORMANCE

Total Return



YEAR-TO-DATE & CALENDAR YEAR TOTAL RETURN

Index	YTD	2019	2018	2017	2016	2015
B500VT	-18.97	27.55	-9.01	16.63	17.23	-2.22
B500GT	-0.83	35.02	-0.37	27.86	6.17	5.29

PERIODIC & ANNUALIZED TOTAL RETURN

Index	Periodic			Annualized		
	1 mo	3 mo	1 yr	YTD	3 yr	5 yr
B500VT	10.75	-16.58	-10.46	-46.98	1.97	4.45
B500GT	14.56	-3.42	10.92	-2.49	15.16	13.08

FUNDAMENTALS AND TECHNICALS

Fundamentals	B500V	B500G	Technicals	B500V	B500G
Price / Earning	13.88	32.18	100 Day Moving Average	1041.63	1147.29
Estimate Price / Earnings	17.34	29.54	180 Day Moving Average	1056.99	1123.27
Dividend Yield	3.58	0.99	RSI 14 Day	52.51	64.97
Price / Book	1.99	6.37	RSI 30 Day	60.56	65.39
Price / Sales	1.28	4.14			
Return on Assets	1.92	7.16			
Return on Equity	11.43	20.06			

MARKET CAPITALIZATION STRUCTURE

Metric	B500V	B500G
Number of Constituents	350	351
Weight of Top 10	22.8%	39.2%
Index Market Cap (bn)	9,461	14,713
Divisor	10361	12740
Average Market Cap (bn)	27.03	41.92

TOP 10 HOLDINGS

B500V	Ticker	Weight	B500G	Ticker	Weight
JPMorgan Chase & Co	JPM	3.03%	Microsoft Corp	MSFT	9.13%
Johnson & Johnson	JNJ	2.64%	Apple Inc	AAPL	7.59%
Verizon Communications Inc	VZ	2.51%	Amazon.com Inc	AMZN	7.09%
Intel Corp	INTC	2.40%	Facebook Inc	FB	3.33%
AT&T Inc	T	2.31%	Alphabet Inc CL C	GOOG	2.72%
Pfizer Inc	PFE	2.25%	Alphabet Inc CL A	GOOGL	2.72%
Exxon Mobil Corp	XOM	2.08%	Visa Inc	V	2.06%
Bank of America Corp	BAC	1.98%	Berkshire Hathaway Inc	BRK/B	1.70%
Chevron Corp	CVX	1.83%	Mastercard Inc	MA	1.64%
Cisco Systems Inc	CSCO	1.73%	UnitedHealth Group Inc	UNH	1.27%

SECTOR PROFILE*

Sector	B500V	B500G
Financials	19.83%	13.68%
Health Care	18.29%	13.96%
Consumer Staples	12.22%	4.97%
Technology	9.53%	32.47%
Industrials	9.44%	5.16%
Communications	8.66%	13.09%
Utilities	7.10%	0.88%
Energy	6.61%	0.39%
Consumer Discretionary	5.12%	13.85%
Materials	3.20%	1.56%

*BICS: Bloomberg Industry Classification Standard

INDEX MAINTENANCE

To ensure that the Index accurately reflects the aggregate performance of its constituent members, the Index must be rebalanced periodically (see table below) and maintained on a daily basis for corporate actions, corporate events, any restatements, data integrity and changes to the methodology.

The Indices select securities in March and September; supplemental share updates are done in June and December on the 2nd Friday of the month. The rebalancing will be effective on 1st Monday business day of the following month. Free-float shares may be adjusted up to the 3rd Friday.

Action	Day	Mar	Apr	Jun	Jul	Sep	Oct	Dec	Jan
Security Selection	2nd Friday	X				X			
Shares Update	2nd Friday			X				X	
Effective Date	1 st Monday Business day		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 Indices Website

[bloomberg.com/bloombergindices](https://www.bloomberg.com/bloombergindices)

The index website makes available limited index information including:

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

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