

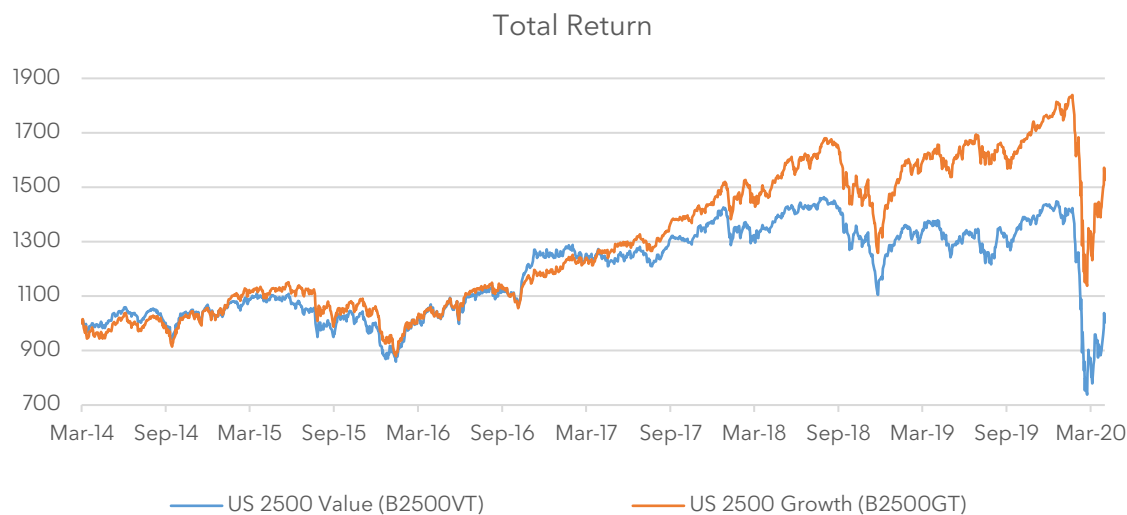
# Bloomberg US Equity Indices

**2500 Value** (B2500V/B2500VT)

**2500 Growth** (B2500G/B2500GT)

The Bloomberg US 2500 Value and Growth Indices (B2500V & B2500G) are screened from the Bloomberg US 2500 Index (B2500) 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



## YEAR-TO-DATE & CALENDAR YEAR TOTAL RETURN

Index	YTD	2019	2018	2017	2016	2015
B2500VT	-30.19	23.07	-14.67	10.19	25.96	-6.53
B2500GT	-13.15	30.23	-6.01	22.55	11.99	0.17

## PERIODIC & ANNUALIZED TOTAL RETURN

Index	Periodic			Annualized		
	1 mo	3 mo	1 y <sup>1</sup>	YTD	3 yr	5 yr
B2500VT	16.10	-26.56	-26.93	-66.18	-7.18	-1.51
B2500GT	15.24	-12.59	-6.86	-34.65	6.56	6.91

## FUNDAMENTALS AND TECHNICALS

Fundamentals	B2500V	B2500G
Price / Earning	13.43	31.66
Estimate Price / Earnings	25.29	41.15
Dividend Yield	3.90	1.03
Price / Book	1.04	2.86
Price / Sales	0.58	1.85
Return on Assets	0.34	1.52
Return on Equity	1.67	5.30

Technicals	B2500V	B2500G
100 Day Moving Average	925.99	1032.68
180 Day Moving Average	968.05	1043.39
RSI 14 Day	55.63	59.44
RSI 30 Day	62.69	65.58

## MARKET CAPITALIZATION STRUCTURE

Metric	B2500V	B2500G
Number of Consituents	1741	1741
Weightof Top 10	4.8%	4.6%
Index Market Cap (bn)	1,484	2,274
Divisor	1980	2341
Average Market Cap (bn)	0.85	1.31

## TOP 10 HOLDINGS

B2500V	Ticker	Weight
Halliburton Co	HAL	0.58%
Westrock Co	WRK	0.55%
Eastman Chemical Co	EMN	0.51%
Whirlpool Corp	WHR	0.47%
United Rentals Inc	URI	0.47%
Lincoln National Corp	LNC	0.46%
Western Union Co/The	WU	0.46%
AGNC Investment Corp	AGNC	0.45%
Avalara Inc	AVLR	0.45%
Everest Re Group Ltd	RE	0.44%

B2500G	Ticker	Weight
Teladoc Health Inc	TDOC	0.52%
Trade Desk Inc/The	TTD	0.51%
Coupa Software Inc	COUP	0.49%
Catalent Inc	CTLT	0.47%
Teradyne Inc	TER	0.46%
Fair Isaac Corp	FICO	0.44%
Moderna Inc	MRNA	0.44%
Cable One Inc	CABO	0.43%
QIAGEN NV	QGEN	0.41%
Cognex Corp	CGNX	0.40%

## SECTOR PROFILE\*

Sector	B2500V	B2500G
Financials	36.09%	15.75%
Consumer Discretionary	16.53%	13.20%
Materials	8.00%	5.63%
Technology	7.92%	20.01%
Industrials	7.73%	14.11%
Health Care	6.31%	21.31%
Energy	6.22%	1.89%
Utilities	3.92%	2.15%
Consumer Staples	3.88%	2.84%
Communications	3.41%	3.12%

\*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 <sup>st</sup> 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.

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[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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- OTC products
- Index or constituent-level redistribution
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### New York

+1-212-318-2000

### London

+44-20-7330-7500

### Singapore

+65-6212-1000

### Hong Kong

+852-2977-6000

### Tokyo

+81-3-3201-8900

### Sydney

+61-2-9777-8600

[indexhelp@bloomberg.net](mailto:indexhelp@bloomberg.net)

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