

Bloomberg Equity Indices

Bloomberg New Constructs Ratings VA-1 Index

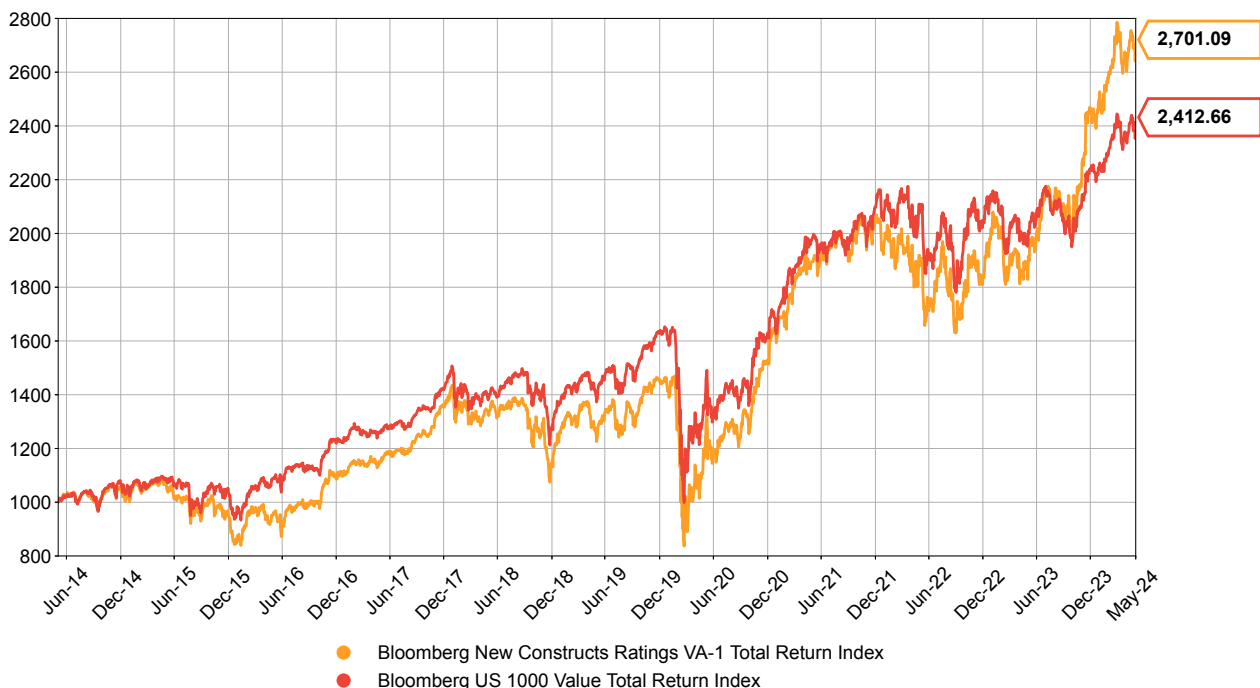
Description

Bloomberg New Constructs Ratings VA-1 Index tracks the performance of companies in Bloomberg US 1000 Index that have Very Attractive rating using data from New Constructs.

Index Name	Index Ticker
Bloomberg New Constructs Ratings VA-1 Price Return Index	BNCVA1P
Bloomberg New Constructs Ratings VA-1 Total Return Index	BNCVA1T
Bloomberg New Constructs Ratings VA-1 Net Return Index	BNCVA1N

Index Characteristics & Fundamentals					
Inception Date	04/18/14	Average Market Cap (\$US B)	\$41.43	Dividend Yield	2.85
# of Constituents	35	Price / Earnings	9.27	Price / Book	2.02
Weight of Top 10	33.09%	Estimate Price / Earnings	10.09	Price / Sales	1.11
Index Market Cap (\$US B)	\$964,433.07	Earnings Yield	10.78	Ev / Ebitda	5.82

Historical Performance

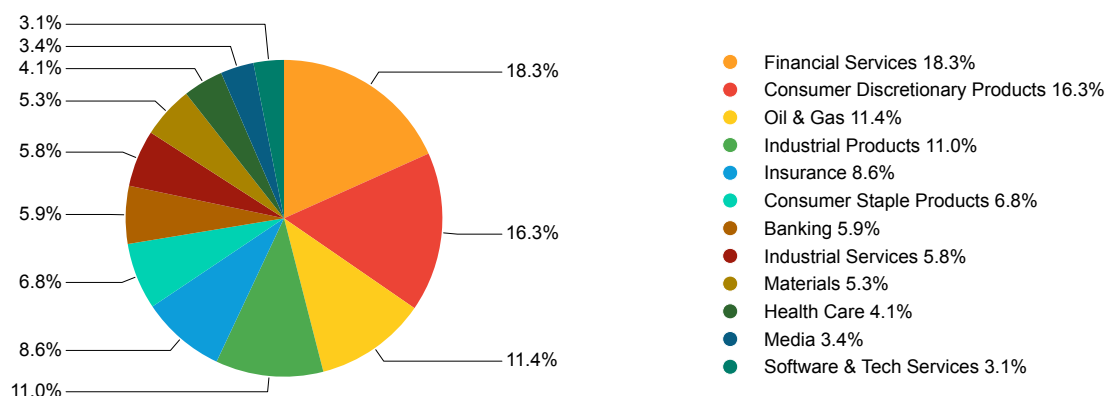


Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2014	-	-	-	-	1.25	2.40	-2.00	3.33	-2.73	3.04	1.85	-1.52	5.62
2015	-4.13	6.08	-0.78	1.53	-0.22	-5.26	0.43	-4.28	-2.68	6.14	-1.81	-3.64	-8.62
2016	-8.29	4.38	7.62	-2.04	-0.08	-3.46	6.00	1.50	0.60	0.48	6.68	1.35	14.74
2017	1.96	3.48	0.61	0.35	-0.77	2.83	1.20	-0.14	4.27	0.62	4.96	3.02	22.39
2018	2.75	-3.50	-1.74	-0.93	1.21	-0.06	3.18	0.98	-1.34	-8.21	3.58	-11.00	-15.08
2019	10.49	3.82	-1.13	5.06	-10.60	8.84	1.56	-5.42	4.46	2.28	4.75	1.41	25.52
2020	-4.33	-8.60	-23.62	13.38	6.02	2.17	3.59	4.33	-2.82	1.05	13.39	6.85	11.41
2021	4.36	3.92	8.64	3.50	1.87	0.71	2.36	2.63	-5.12	4.96	-1.89	5.27	31.21
2022	-3.77	-0.80	-0.13	-5.02	2.41	-9.94	9.06	-3.88	-9.16	11.00	7.06	-5.15	-8.32
2023	11.21	-2.79	-3.39	0.63	-5.10	9.65	7.70	-1.01	-1.90	-3.28	9.07	11.13	31.92
2024	0.96	4.78	7.42	-6.58	3.87	-	-	-	-	-	-	-	10.45

Sector Profile & Top Holdings

BICS 2 Sector Weights



Top 10 Holdings

Security	Ticker	Weight	BICS 2 Sector
United Therapeutics Corp	UTHR	3.65%	Health Care
Coca-Cola Consolidated Inc	COKE	3.53%	Consumer Staple Products
Interactive Brokers Group Inc	IBKR	3.43%	Financial Services
Fox Corp	FOXA	3.36%	Media
Markel Group Inc	MKL	3.29%	Insurance
Altria Group Inc	MO	3.23%	Consumer Staple Products
Jefferies Financial Group Inc	JEF	3.22%	Financial Services
Aflac Inc	AFL	3.19%	Insurance
Synchrony Financial	SYF	3.10%	Financial Services
JPMorgan Chase & Co	JPM	3.09%	Banking



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