

Bloomberg Equity Indices

Bloomberg World Large & Mid Cap Value Index

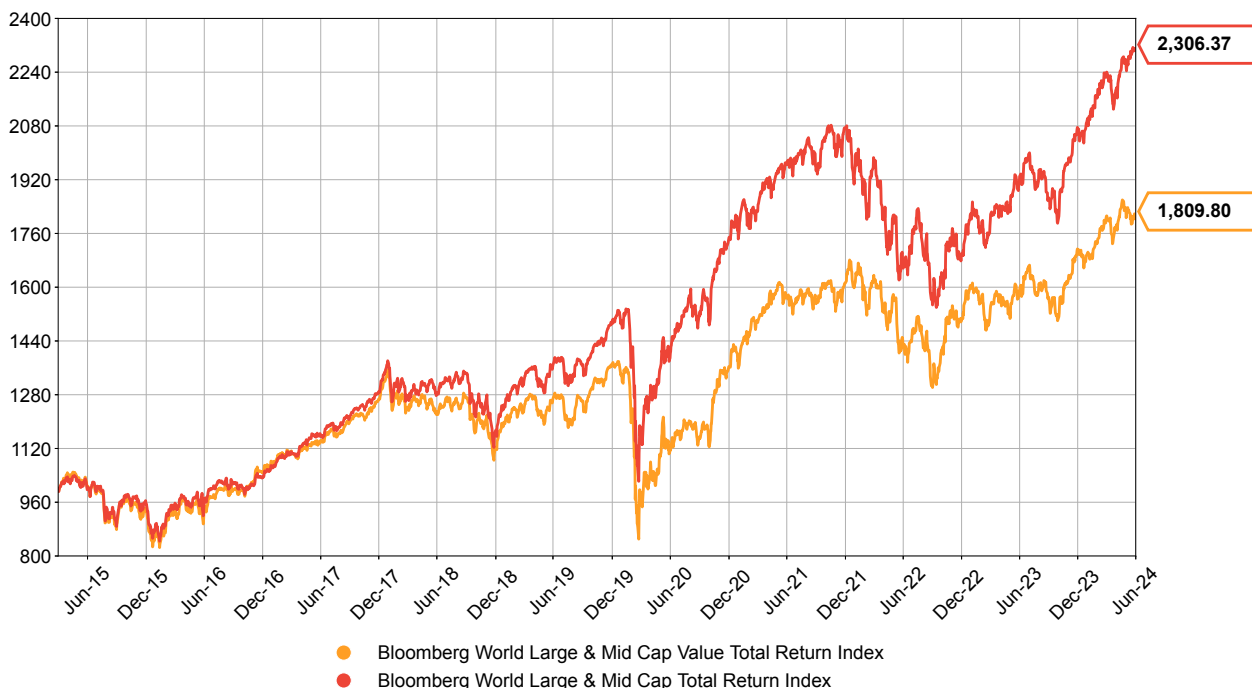
Description

Bloomberg World Large & Mid Cap Value Index provides exposure to companies with superior value factor scores based on their earnings yield, book value, dividend yield, and forward earnings to price.

Index Name	Index Ticker
Bloomberg World Large & Mid Cap Value Price Return Index	WORLDV
Bloomberg World Large & Mid Cap Value Total Return Index	WORLDVT
Bloomberg World Large & Mid Cap Value Net Return Index	WORLDVN

Index Characteristics & Fundamentals					
Inception Date	03/30/15	Average Market Cap (\$US B)	\$27.35	Dividend Yield	3.68
# of Constituents	1,773	Price / Earnings	12.60	Price / Book	1.55
Weight of Top 10	10.53%	Estimate Price / Earnings	11.63	Price / Sales	1.13
Index Market Cap (\$US B)	\$23,072.05	Earnings Yield	7.94	Ev / Ebitda	8.03

Historical Performance

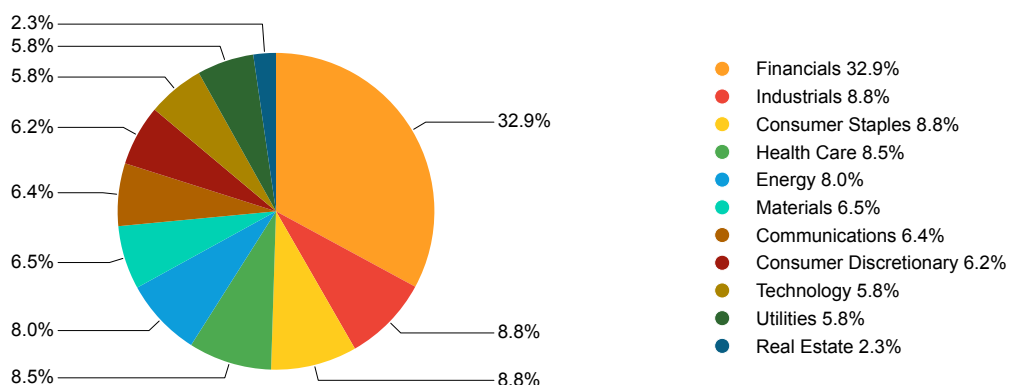


Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	-	-	-	4.41	-0.80	-2.68	0.04	-7.03	-3.81	7.56	-1.17	-2.11	-5.59
2016	-6.22	-0.60	7.74	2.81	-0.76	-1.12	4.06	1.30	0.35	-0.44	2.46	3.16	12.74
2017	2.05	2.36	0.83	0.50	1.29	1.05	2.83	-0.19	2.82	1.29	1.80	2.32	18.95
2018	5.03	-4.74	-1.87	1.62	-1.85	-0.89	3.57	-1.21	1.02	-6.34	1.19	-6.68	-11.15
2019	7.90	1.97	0.03	3.17	-6.62	6.50	-0.59	-4.01	4.22	2.77	1.78	3.72	20.84
2020	-3.61	-9.33	-17.60	8.21	2.69	2.12	2.46	4.17	-3.59	-2.20	15.95	4.59	3.86
2021	-0.42	5.29	4.51	2.80	3.45	-1.44	-0.83	1.82	-1.96	2.90	-4.27	5.61	17.46
2022	0.15	-1.05	1.19	-5.48	2.56	-9.47	3.76	-2.68	-9.21	8.45	8.60	-1.94	-5.12
2023	6.54	-3.09	-0.53	2.19	-4.53	5.75	4.52	-3.61	-2.23	-3.66	7.51	5.25	14.11
2024	-0.60	2.04	4.41	-2.18	3.37	-1.26	-	-	-	-	-	-	5.78

Sector Profile & Top Holdings

BICS 1 Sector Weights



Top 10 Holdings

Security	Ticker	Weight	BICS 1 Sector
JPMorgan Chase & Co	JPM	2.49%	Financials
Bank of America Corp	BAC	1.17%	Financials
Johnson & Johnson	JNJ	1.11%	Health Care
Shell PLC	SHEL	0.99%	Energy
Wells Fargo & Co	WFC	0.90%	Financials
Tencent Holdings Ltd	700	0.85%	Communications
Roche Holding AG	ROG	0.85%	Health Care
Berkshire Hathaway Inc	BRK/B	0.77%	Financials
HSBC Holdings PLC	HSBA	0.71%	Financials
Verizon Communications Inc	VZ	0.69%	Communications



Accessing Index Data

Bloomberg Terminal®

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- DES<GO> – The index description page provides transparency into the current index universe including membership information, aggregated characteristics and returns, and historical data.
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This index website makes available limited index information including:

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

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