

# BX US Dividend Growth & Yield Index

Index Ticker: **BXDG**

Capital-Appreciation seeking index holding 50 stocks that seeks to deliver performance versus the DVY ETF. The rules are designed to help the index avoid some of the pitfalls in many dividend index strategies.

Universe: Top 500 US Market Cap Stocks

Number of target holdings: 50

Rebalance frequency: Quarterly

Launch Date: 2015-12-31

## Methodology and weighting convention

The holds securities with the highest dividend yield within a US universe of stocks with a consistent long-term track record of growing dividend payments. The strategy overlays phaseinvest's proprietary regime identification model for the final selection.

## Cumulative index performance



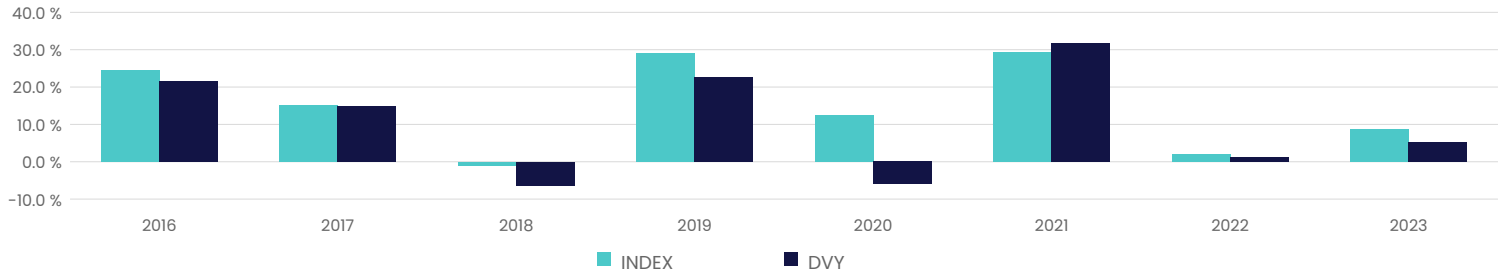
## Index Performance

	3MO	YTD	1YR	3YR (ANN)	5YR (ANN)	ITD (ANN)
INDEX	7.31	-0.5	1.68	10.05	13.62	14.22
DVY	7.4	-1.47	0.17	8.22	7.83	9.52

## Index risk and return characteristics

	STD DEV(ANN, %)	MAX DRAWDOWN	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	19.83	40.78	2020-02-14 - 2020-03-23	0.72	0.83
DVY	18.48	41.59	2020-01-17 - 2020-03-23	0.51	0.62

## Calendar year returns

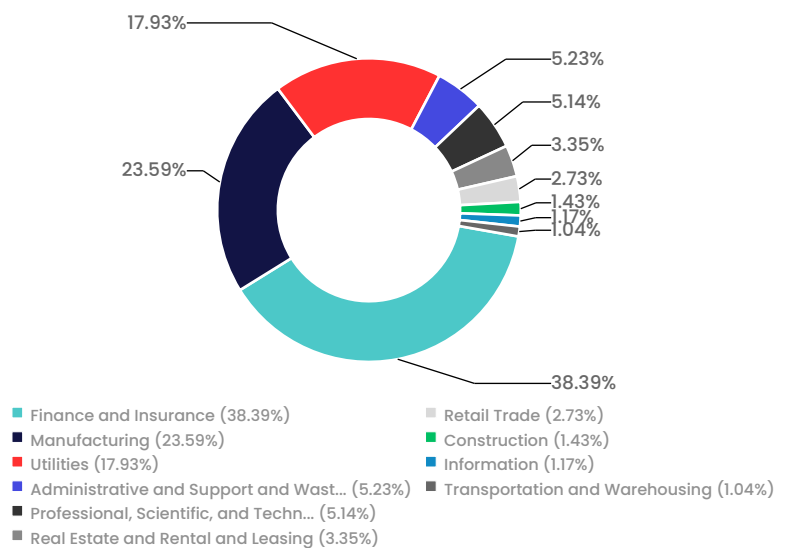


	2016	2017	2018	2019	2020	2021	2022	2023
INDEX	24.41	15.15	-1.01	29.15	12.4	29.21	2.14	8.57
DVY	21.64	14.82	-6.36	22.62	-6.01	31.7	1.32	5.2

## Top 10 holdings

	WEIGHT %
International Flavors & Fragrances Inc.	7.3
Exxon Mobil Corp.	5.36
PNC Financial Services Group Inc	5.08
International Business Machines Corp.	5.01
Prudential Financial Inc.	4.56
Enterprise Products Partners L P - Unit	4.04
Fidelity National Financial Inc	3.93
U.S. Bancorp.	3.35
Digital Realty Trust Inc	3.27
Dillard's Inc. - Class A	2.67

## Current Sector Breakdown



### DISCLAIMER

Performance Disclosure The launch date of the BX US Growth and Yield Index, powered by phaseinvest, was 06/30/2023 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 phaseinvest do not provide investment or tax advice. BX Indexing and phaseinvest 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.