

# BX US Dividend Yield Plus Momentum

Index Ticker: BXDYM

Differentiated approach to US Large Cap Core exposure. 50 Stock Portfolio that is a blend of the BX US Dividend Growth and Yield Index and the BX US Large Cap Momentum index, holding stocks from each index and avoiding overlap.

Universe: Top 500 US Market Cap Stocks

Number of target holdings: 50

Rebalance frequency: Quarterly

Launch Date: 2015-12-31

## Methodology and weighting convention

50 Stock Portfolio that is a 50-50 blend of the BX US Dividend Growth and Yield Index and the BX US Large Cap Momentum index, holding roughly 25 stocks from each index and avoiding overlap. Portfolio assumes significant sector bets to be aligned with its investment objective and risk manages ancillary factors

## Cumulative index performance



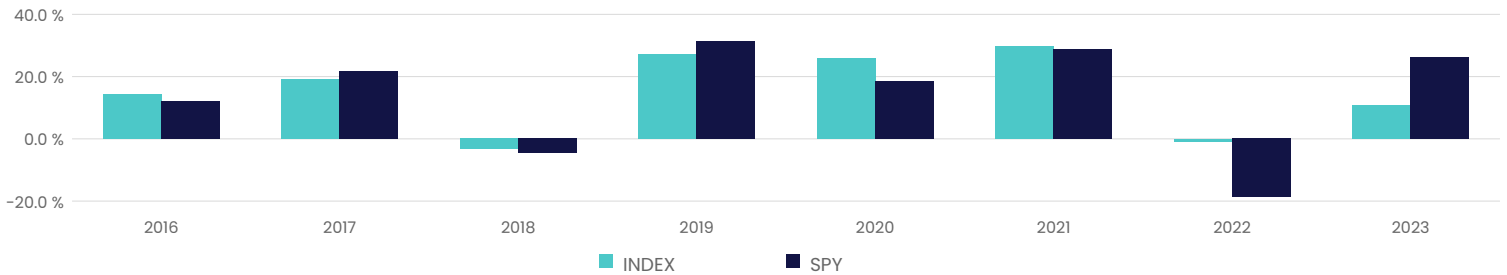
## Index Performance

	3MO	YTD	1YR	3YR (ANN)	5YR (ANN)	ITD (ANN)
INDEX	15.2	5.91	12.98	10.97	17.78	15.42
SPY	14.32	5.45	24.7	10.35	14.99	13.68

## Index risk and return characteristics

	STD DEV(ANN, %)	MAX DRAWDOWN	DRAWDOWN PERIOD	SHARPE RATIO	SORTINO RATIO
INDEX	18.81	39.66	2020-02-20 - 2020-03-23	0.82	0.93
SPY	17.99	33.72	2020-02-19 - 2020-03-23	0.76	0.89

## Calendar year returns

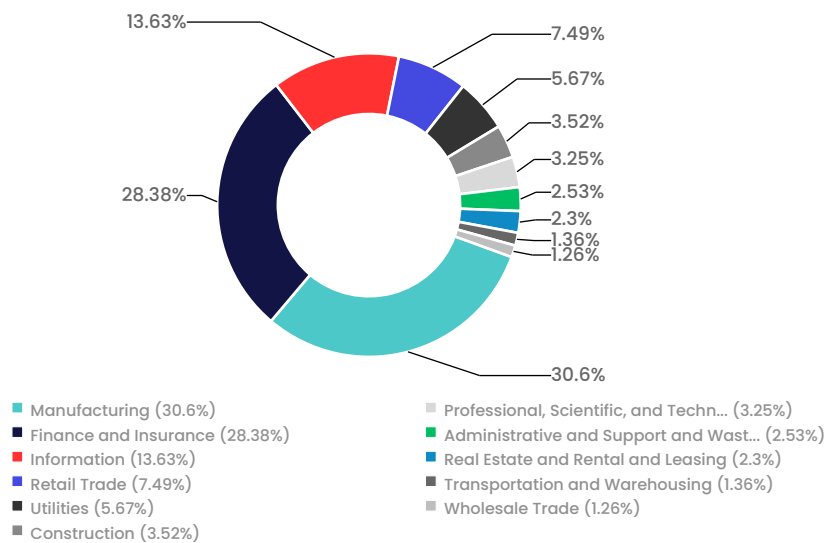


	2016	2017	2018	2019	2020	2021	2022	2023
INDEX	14.32	19.06	-3.25	27.23	25.97	29.59	-0.85	10.84
SPY	12.0	21.7	-4.57	31.22	18.33	28.73	-18.65	26.18

## Top 10 holdings

	WEIGHT %
International Flavors & Fragrances Inc.	4.69
Exxon Mobil Corp.	4.61
PNC Financial Services Group Inc	3.29
International Business Machines Corp.	3.25
Prudential Financial Inc.	2.92
Meta Platforms Inc - Class A	2.73
Vertiv Holdings Co - Class A	2.6
Enterprise Products Partners L P - Unit	2.53
Fidelity National Financial Inc	2.51
Palo Alto Networks Inc	2.4

## Current Sector Breakdown



### DISCLAIMER

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