

Bloomberg Commodity Volatility Target Indices

This document is intended to be read in conjunction with [Bloomberg Volatility Target Indices Methodology](#), [Bloomberg Cash Indices Methodology](#) and [BCOM Index Methodology](#), these documents collectively constitute the index methodology for this Index.

The Bloomberg suite of volatility target indices each apply to an underlying Bloomberg benchmark index. These Bloomberg Volatility Target Indices cover BCOM indices, and are designed to adjust the exposures to an underlying index and a cash component to target a specific volatility level.

Index Specification

Cash Index	Bloomberg Overnight USD Cash Index for USD Indices
Currency	Please refer to Index Information below
Description of Constituents	Please refer to BCOM Index Methodology
Exposure Threshold	None
Financing Spread	None
Index Base Value	1000
Lag for Determination Date	1 Index Business Day immediately preceding to a Rebalance Date
Lag for Rebalance Date	1 Index Business Day immediately preceding to an Index Business Day
Lookback Window for Volatility Calculation	<ul style="list-style-type: none"> • Short-term window: 20 • Long-term window: 40
Maximum Target Exposure	150%
Minimum Liquidity Requirement	Please refer to BCOM Index Methodology
Minimum Target Exposure	0%
Rebalance Frequency	Daily
Return Type	<ul style="list-style-type: none"> • Excess Return • Total Return
Threshold Type	None
Volatility Target	<ul style="list-style-type: none"> • 5% • 6% • 10%
Volatility Target Type	Type I for Excess Return Indices Type II for Total Return Indices
Volatility Type	Realized volatility

Index Information

Index Ticker	Index Name	Currency	Underlying Ticker	Index Base Date	Index Commencement Date
BCOMV10E	Bloomberg Commodity 10% Volatility Target Excess Return Index	USD	BCOM	31-Dec-2002	11-Apr-2023
BCOMV5E	Bloomberg Commodity 5% Volatility Target Excess Return Index	USD	BCOM	31-Dec-2002	11-Apr-2023
BCOGV10E	Bloomberg Agriculture 10% Volatility Target Excess Return Index	USD	BCOMAG	31-Dec-2002	11-Apr-2023
BCOMGV5E	Bloomberg Agriculture 5% Volatility Target Excess Return Index	USD	BCOMAG	31-Dec-2002	11-Apr-2023
BCOEVI0E	Bloomberg Energy 10% Volatility Target Excess Return Index	USD	BCOMEN	31-Dec-2002	11-Apr-2023
BCOMEV5E	Bloomberg Energy 5% Volatility Target Excess Return Index	USD	BCOMEN	31-Dec-2002	11-Apr-2023
BCOIV10E	Bloomberg Industrial Metals 10% Volatility Target Excess Return Index	USD	BCOMIN	31-Dec-2002	11-Apr-2023
BCOMIV5E	Bloomberg Industrial Metals 5% Volatility Target Excess Return Index	USD	BCOMIN	31-Dec-2002	11-Apr-2023
BCOPV10E	Bloomberg Precious Metals 10% Volatility Target Excess Return Index	USD	BCOMPR	31-Dec-2002	11-Apr-2023
BCOMPV5E	Bloomberg Precious Metals 5% Volatility Target Excess Return Index	USD	BCOMPR	31-Dec-2002	11-Apr-2023
BCOMV10T	Bloomberg Commodity 10% Volatility Target Total Return Index	USD	BCOM	31-Dec-2002	18-Aug-2023
BCOMV5T	Bloomberg Commodity 5% Volatility Target Total Return Index	USD	BCOM	31-Dec-2002	18-Aug-2023
BCOGV10T	Bloomberg Agriculture 10% Volatility Target Total Return Index	USD	BCOMAG	31-Dec-2002	18-Aug-2023
BCOMGV5T	Bloomberg Agriculture 5% Volatility Target Total Return Index	USD	BCOMAG	31-Dec-2002	18-Aug-2023
BCOEVI0T	Bloomberg Energy 10% Volatility Target Total Return Index	USD	BCOMEN	31-Dec-2002	18-Aug-2023
BCOMEV5T	Bloomberg Energy 5% Volatility Target Total Return Index	USD	BCOMEN	31-Dec-2002	18-Aug-2023
BCOIV10T	Bloomberg Industrial Metals 10% Volatility Target Total Return Index	USD	BCOMIN	31-Dec-2002	18-Aug-2023
BCOMIV5T	Bloomberg Industrial Metals 5% Volatility Target Total Return Index	USD	BCOMIN	31-Dec-2002	18-Aug-2023
BCOPV10T	Bloomberg Precious Metals 10% Volatility Target Total Return Index	USD	BCOMPR	31-Dec-2002	18-Aug-2023
BCOMPV5T	Bloomberg Precious Metals 5% Volatility Target Total Return Index	USD	BCOMPR	31-Dec-2002	18-Aug-2023
BCXALV6E	BCOM ex-Agriculture and Livestock 6% Volatility Target Excess Return Index	USD	BCOMXAL	31-Dec-2002	15-Feb-2023

Environmental, Social and Governance (ESG) Disclosures

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the with [Bloomberg Volatility Target Indices Methodology](#) ESG disclosures.

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