

# Bloomberg Multi Asset Volatility Target Indices

This document is intended to be read in conjunction with [Bloomberg Volatility Target Indices Methodology](#), [Bloomberg Cash Indices Methodology](#) and [Bloomberg Multi Asset 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 the multi-asset indices, and are designed to adjust the exposures to an underlying index and a cash component to target a specific volatility level.

## Index Specification

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

## Index Information

Index Ticker	Index Name	Currency	Underlying Ticker	Index Base Date	Index Commencement Date
BM64V20E	Bloomberg US EQ:FI 60:40 20% Volatility Target Excess Return Index	USD	BMA6040	31-Dec-07	16-Dec-22
BM64V20T	Bloomberg US EQ:FI 60:40 20% Volatility Target Total Return Index	USD	BMA6040	31-Dec-07	16-Dec-22
BM64V5E	Bloomberg US EQ:FI 60:40 5% Volatility Target Excess Return Index	USD	BMA6040	31-Dec-07	16-Dec-22
BM64V5T	Bloomberg US EQ:FI 60:40 5% Volatility Target Total Return Index	USD	BMA6040	31-Dec-07	16-Dec-22
BE64V20E	Bloomberg Eurozone EQ:FI 60:40 20% Volatility Target Excess Return Index	EUR	BMAEU64	31-Dec-15	16-Dec-22
BE64V20T	Bloomberg Eurozone EQ:FI 60:40 20% Volatility Target Total Return Index	EUR	BMAEU64	31-Dec-15	16-Dec-22
BE64V5E	Bloomberg Eurozone EQ:FI 60:40 5% Volatility Target Excess Return Index	EUR	BMAEU64	31-Dec-15	16-Dec-22
BE64V5T	Bloomberg Eurozone EQ:FI 60:40 5% Volatility Target Total Return Index	EUR	BMAEU64	31-Dec-15	16-Dec-22
BJ64V20T	Bloomberg Japan EQ:FI 60:40 20% Volatility Target Total Return Index	JPY	BMAJP64	31-Dec-15	16-Dec-22
BJ64V5T	Bloomberg Japan EQ:FI 60:40 5% Volatility Target Total Return Index	JPY	BMAJP64	31-Dec-15	16-Dec-22

**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.

## Accessing Index Data

### Bloomberg Terminal®

- I<GO> - Overview of Bloomberg Indices and how to access them.
- IN<GO> - The Bloomberg Index Browser displays the latest performance results and statistics for the indices as well as history. IN presents the indices that make up Bloomberg's global, multi-asset class index families into a hierarchical view, facilitating navigation and comparisons. The "My Indices" tab allows a user to focus on a set of favorite indices.
- DES<GO> - The index description page provides transparency into the current index universe including membership information, aggregated characteristics and returns, and historical data.
- INP<GO> - The Bloomberg Indices Publications page, which includes methodologies, factsheets, monthly reports, announcements, and technical notes. A user may also subscribe to index publications via the "Actions" button.
- PORT<GO> - Bloomberg's Portfolio & Risk Analytics solution includes tools to analyze the risk, return, and current structure of indices. PORT includes tools to analyze performance of a portfolio versus a benchmark as well as models for performance attribution, tracking error analysis, value-at-risk, scenario analysis, and optimization.

### Bloomberg Indices Website ([www.bloomberg.com/indices](http://www.bloomberg.com/indices))

This index website makes available limited index information including:

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

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Index subscribers may choose to receive index data in the files. Files may include:

- Index level and/or constituent level returns and characteristics for any indices.
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- Index data is also available via authorized redistributors.

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#### Beijing

+86 10 6649 7500

#### Dubai

+971 4 364 1000

#### Frankfurt

+49 69 9204 1210

#### Hong Kong

+852 2977 6000

#### London

+44 20 7330 7500

#### Mumbai

+91 22 6120 3600

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#### San Francisco

+1 415 912 2960

#### São Paulo

+55 11 2395 9000

#### Singapore

+65 6212 1000

#### Sydney

+61 2 9777 8600

#### Tokyo

+81 3 4565 8900