

Bloomberg US Large Cap VolMax

The Bloomberg US Large Cap VolMax Index seeks to deliver amplified equity upside potential through a systematic approach, dynamically adjusting exposures to the underlying index to target a specific increased volatility level. Refer to the [Bloomberg VolMax Index Methodology](#) for further information.

Index Information

Index Ticker	Index Name	Currency	Underlying Ticker	Index Base Date
BMAXUS	Bloomberg US Large Cap VolMax	USD	B500T	01-Oct-03

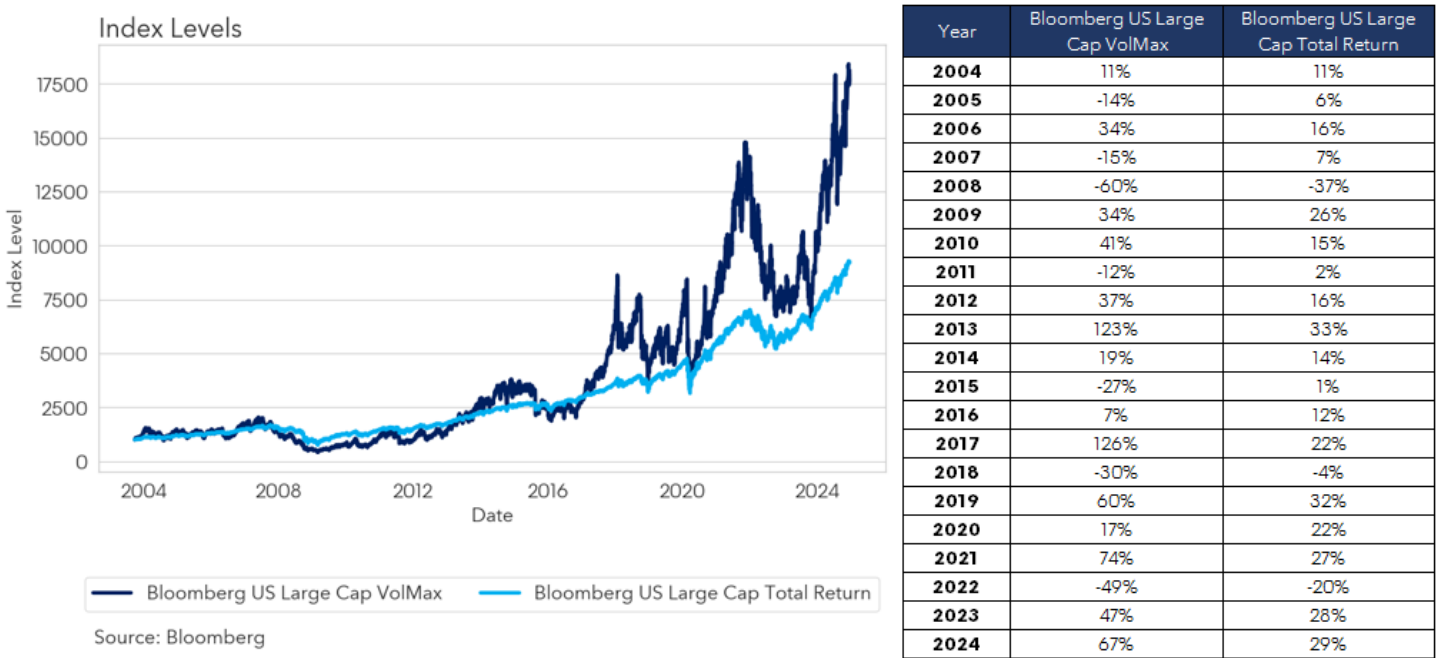
Index Performance vs Underlying Index

Index Name	Annualized Return	Volatility	Return/Vol	Max Drawdown
Bloomberg US Large Cap VolMax	14.46%	47.53%	0.30	-79.51%
Bloomberg US Large Cap Total Return	11.05%	18.83%	0.59	-54.69%

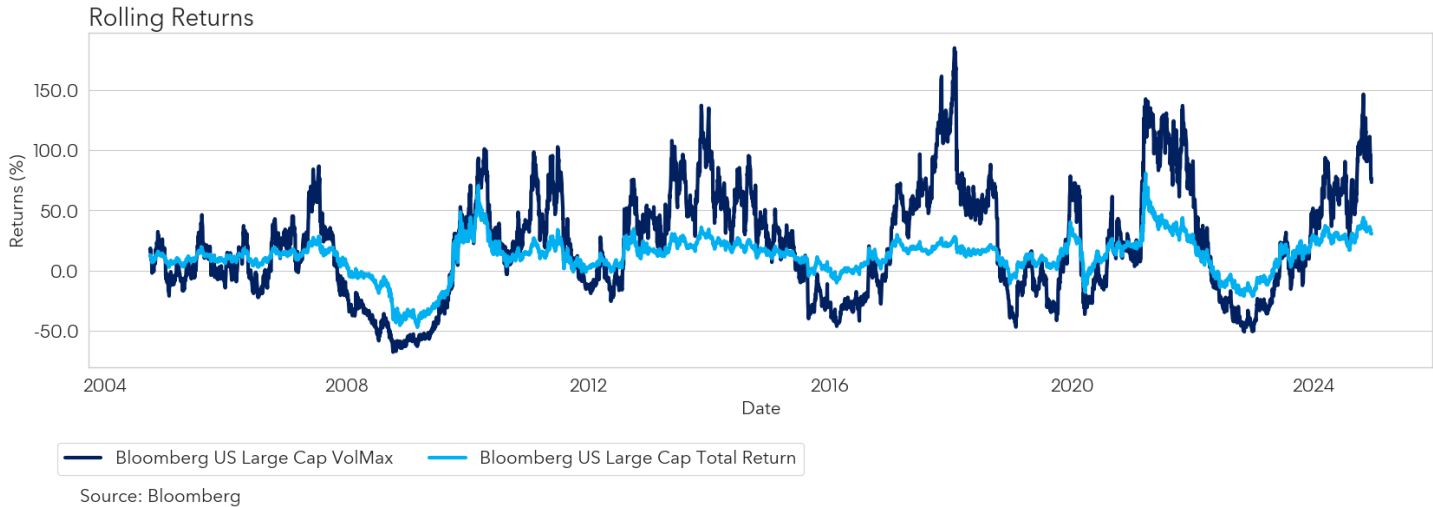
Periodic Returns vs Underlying Index

Index Name	3-Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Base Date
Bloomberg US Large Cap VolMax	16%	71%	71%	9%	21%	18%	15%
Bloomberg US Large Cap Total Return	6%	30%	30%	10%	15%	14%	11%

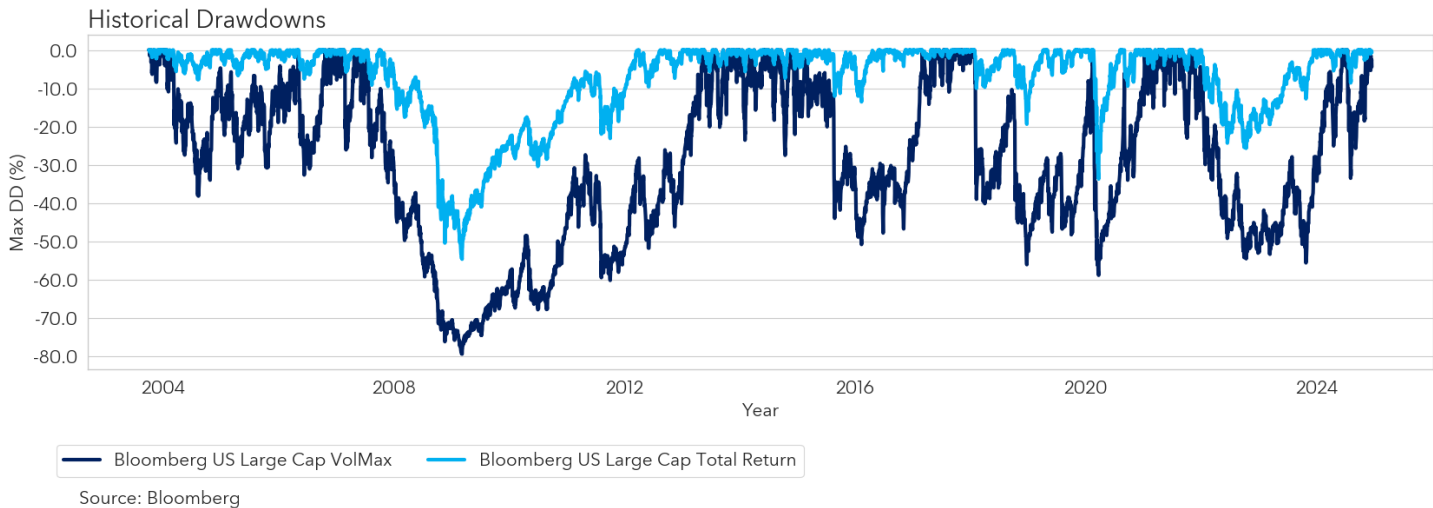
Index Level & Yearly Returns vs Underlying Index



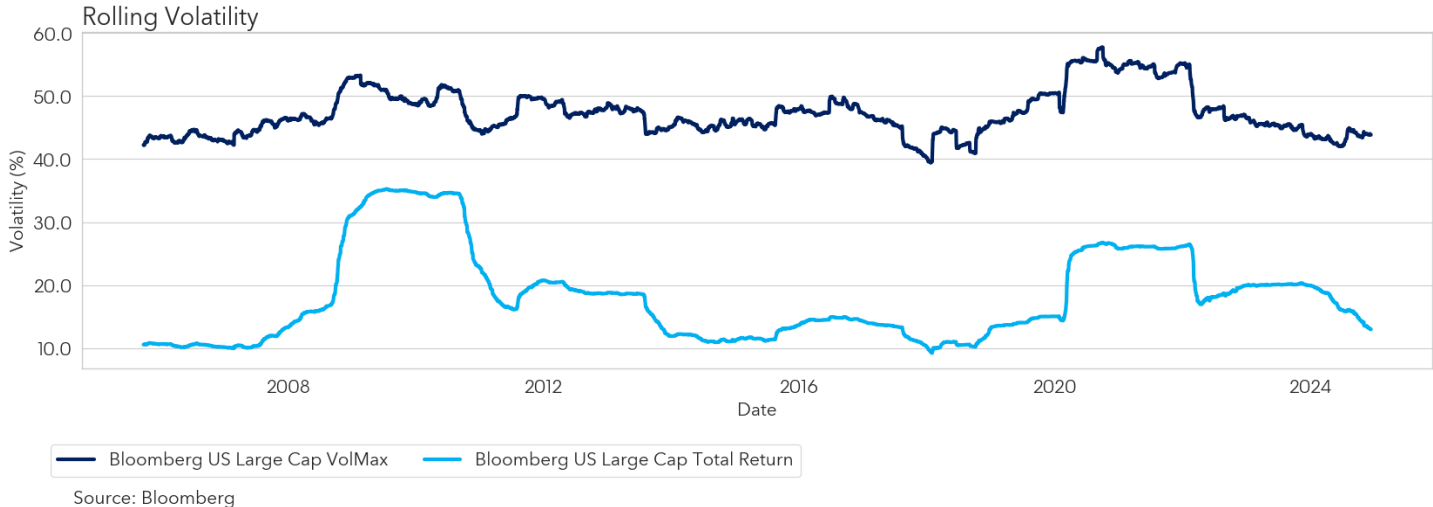
Rolling Returns vs Underlying Index



Historical Drawdown vs Underlying Index



Rolling Volatility vs Underlying Index



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.
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- 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.
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This index website makes available limited index information including:

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

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