

Bloomberg US Small Cap VolMax

The Bloomberg US Small 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
BMAXSML	Bloomberg US Small Cap VolMax	USD	B2000T	01-Oct-03

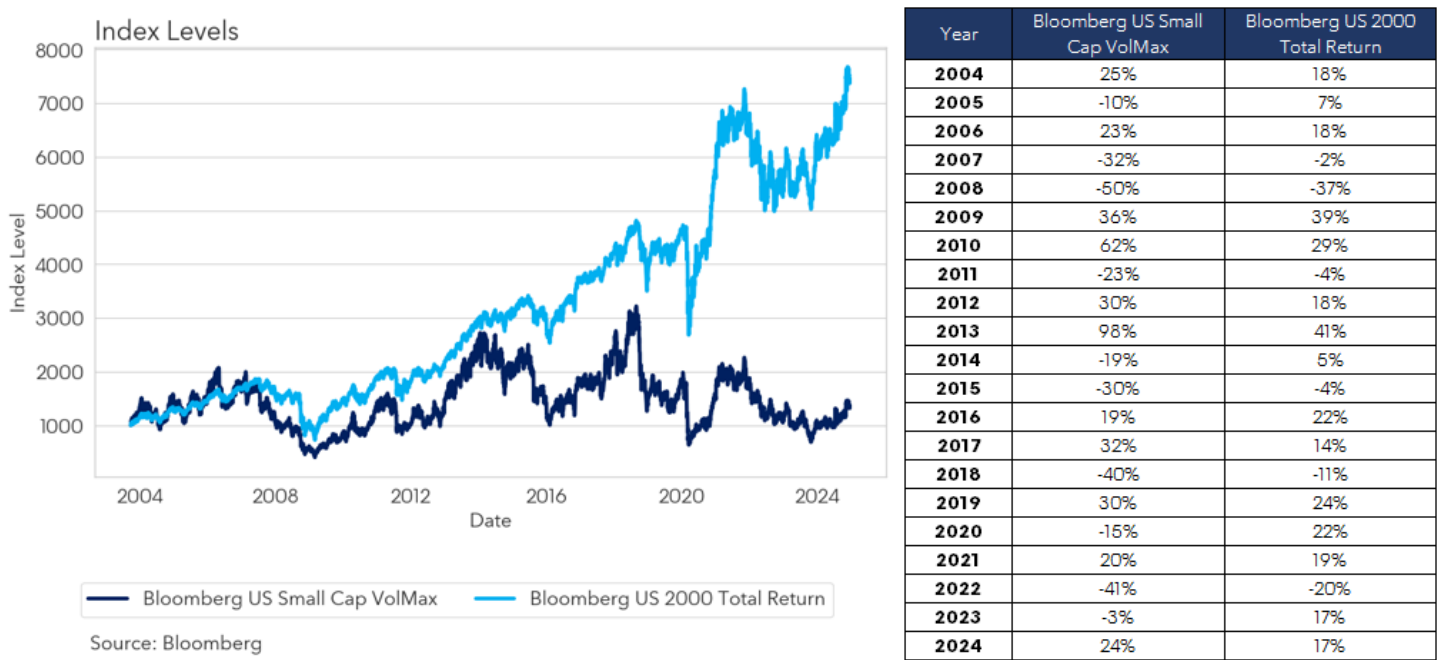
Index Performance vs Underlying Index

Index Name	Annualized Return	Volatility	Return/Vol	Max Drawdown
Bloomberg US Small Cap VolMax	1.31%	47.34%	0.03	-80.46%
Bloomberg US 2000 Total Return	9.87%	24.39%	0.40	-61.02%

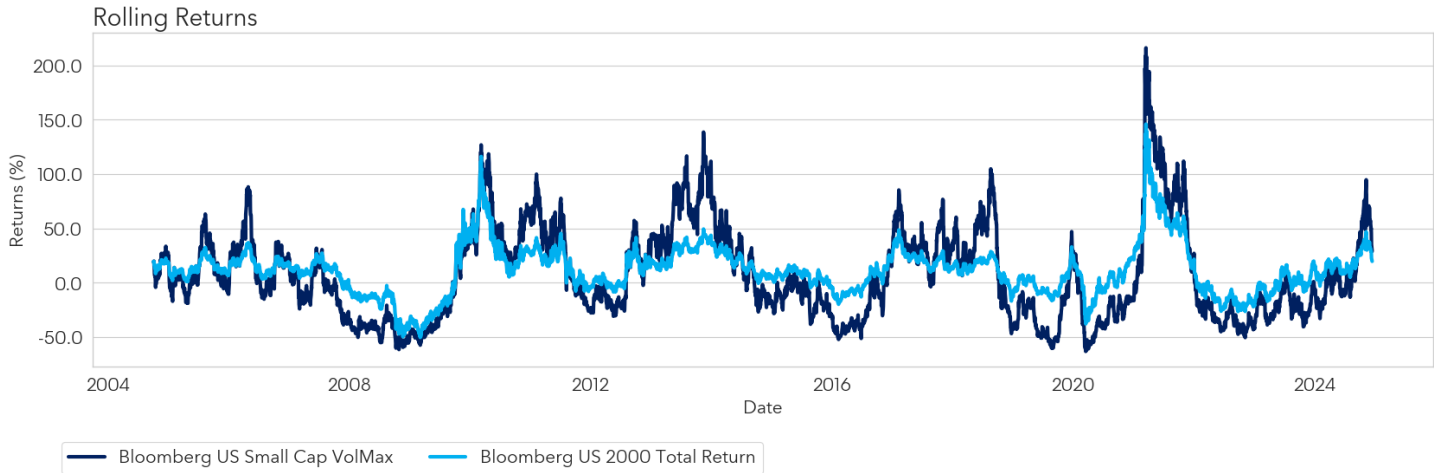
Periodic Returns vs Underlying Index

Index Name	3-Month	YTD	1 Year	3 Year	5 Year	10 Year	Since Base Date
Bloomberg US Small Cap VolMax	10%	24%	24%	-11%	-6%	-5%	1%
Bloomberg US 2000 Total Return	6%	17%	17%	3%	10%	9%	10%

Index Level & Yearly Returns vs Underlying Index



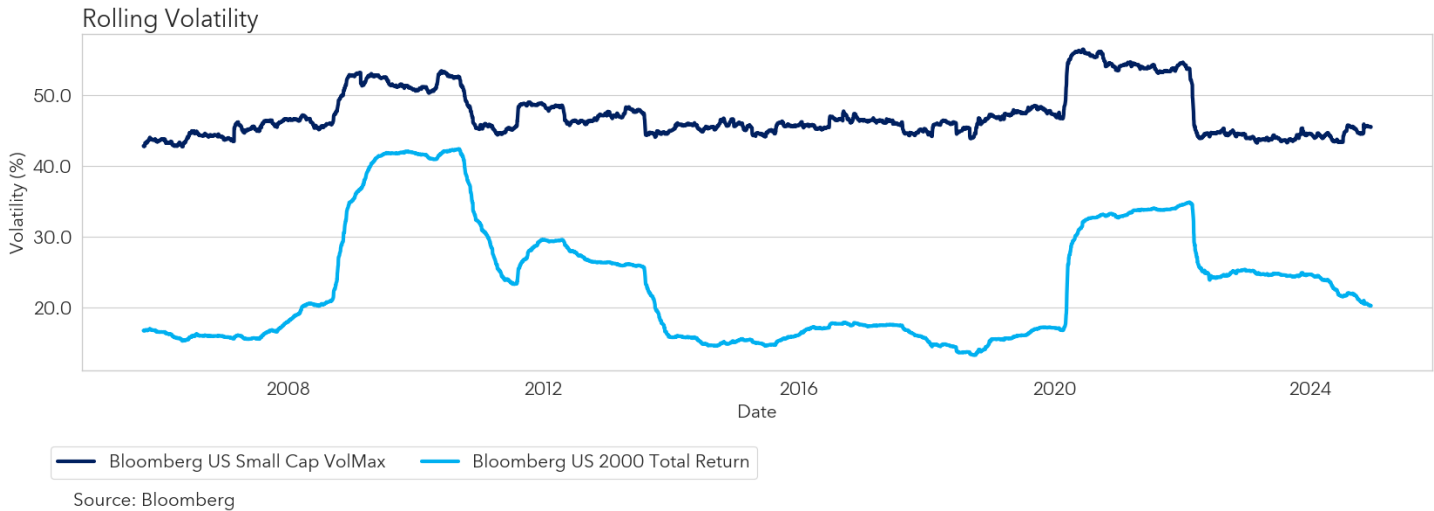
Rolling Returns vs Underlying Index



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.
- 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.

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