Bloomberg Mavin Indices

Bloomberg Mavin 5 Index

Description

The Bloomberg Mavin 5 Index is designed to aim at a 5% target volatility through dynamic allocation across a multi -asset portfolio comprising equity, fixed income, gold, and U.S. dollar indices, each of which is individually managed to a specific volatility target. Intraday volatility targeting is applied to the equity and fixed income components, allowing for more responsive and timely adjustments compared to traditional volatility targeting approaches.

Index Information & Characteristics

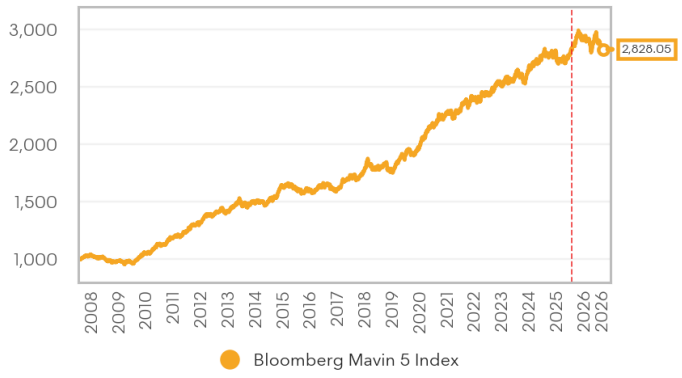
Index Name	Bloomberg Mavin 5 Index
Bloomberg Ticker	BMAVIN5
FIGI	BBG01VVMSVC5
Inception Date	25 June 2007
Index Commencement Date	11 July 2025
Index Base Value	1000
Index Currency	USD
Return Type	Excess Return
Publication Days	New York & CBOT Trading Days
Rebalance Frequency	Daily

Performance Statistics

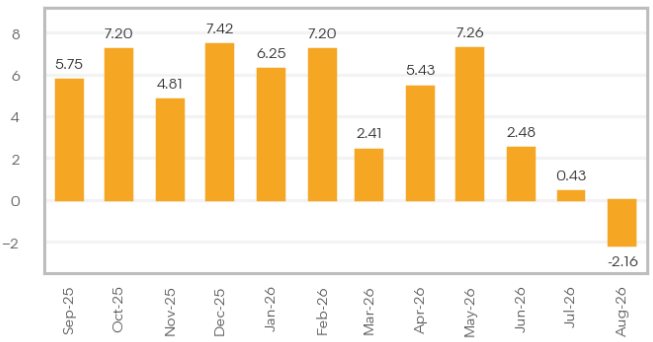
	1 yr	3 yr	5 yr	Since Inception
Annualized Return	-1.87%	2.74%	3.42%	5.56%
Annualized Volatility	5.15%	5.08%	5.07%	4.97%
Return/Volatility	-0.36	0.54	0.68	1.13
Highest Annual Return	-	10.38%	10.38%	18.37%
Lowest Annual Return	-	-2.21%	-2.21%	-6.06%
Max Drawdown	-6.53%	-6.53%	-6.53%	-8.55%
% Positive Returns	53.20%	55.39%	54.32%	54.89%

Performance

Historical Performance



12 Month Trailing Returns



Monthly and Annual Returns (past 5 years)

%	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2022	-0.81	-0.02	2.30	0.29	-0.12	-0.79	1.38	0.36	1.65	1.85	-0.34	-1.17	4.60
2023	1.66	0.53	-0.01	-0.14	-0.11	2.92	-0.04	-1.07	-1.86	-0.76	3.41	2.08	6.65
2024	0.24	0.74	1.42	-1.39	1.07	1.32	0.50	-0.26	0.64	-1.44	1.57	-3.06	1.25
2025	0.80	-0.36	0.98	-0.30	0.90	1.94	1.18	1.21	2.32	-0.09	-0.71	-0.63	7.42
2026	-0.32	0.52	-3.51	2.64	2.63	-2.58	-0.84	-1.41					-3.01

Source: Bloomberg. Data as of August 31, 2026. Red line on Historical Performance chart indicates the index commencement date. Performance statistics are calculated using daily data. 12-Month Trailing Returns chart is calculated using monthly data. Monthly and Annual Returns are calculated using monthly data, and shaded monthly returns are returns prior to the index commencement date. Charts and tables are provided for illustrative purposes. Past performance is no guarantee of future results.

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[1] https://assets.bbhub.io/professional/sites/27/BISL-Benchmark-Procedures-Handbook.pdf

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