

Bloomberg US Multi Asset Indices

The Bloomberg US Multi Asset indices are designed to provide broad measures of cross-asset market performance in the US. These multi asset benchmarks are comprised of Bloomberg indices across major asset classes, with each index constructed as a composite of at least one fixed income index and one equity index.

KEY FEATURES

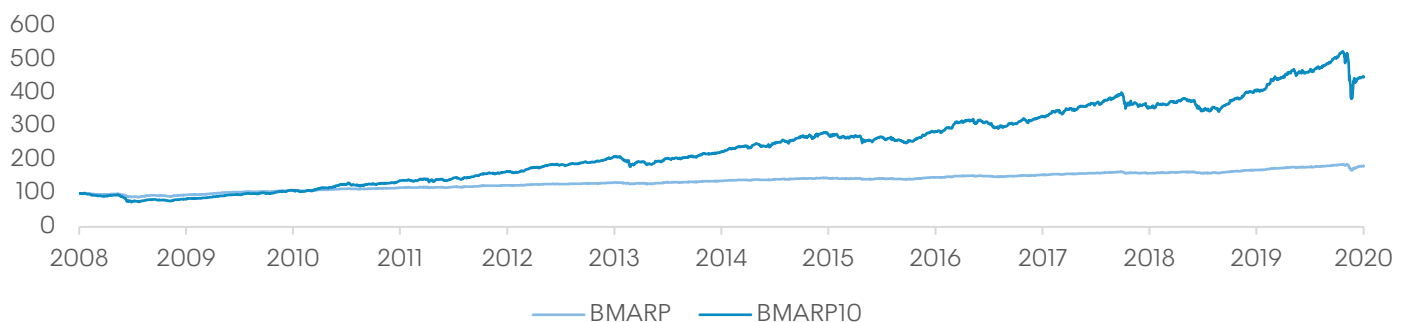
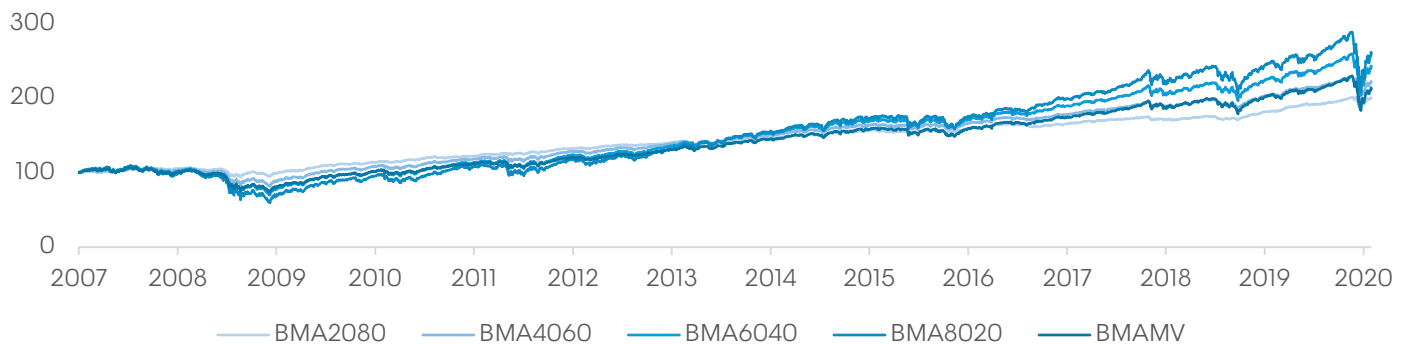
- Rebalanced monthly
- Different weighting schemes to provide various risk and return exposure
- Index family includes fixed weight indices, market value weighted indices and risk parity indices
- Leverages the strengths of Bloomberg's capabilities - data, pricing, analytics, distribution and research

SELECTION & REBALANCE

The US Multi Asset Indices are rebalanced on the first business day of the month. The weights are determined on the last business day of the preceding month.

- Fixed weight indices are rebalanced to the respective pre-set target weights each month
- The weights of the market value weighted indices are determined based on the published market values of the underlying indices on the weight determination date
- The weights of the risk parity indices are determined with the aim of providing equal risk exposure to the underlying indices. The risk is measured as 1 year daily exponentially weighted volatility

INDEX PERFORMANCE



GOVERNANCE

Bloomberg Index Services Limited ("BISL") uses two primary committees to provide overall governance and effective oversight of its benchmark administration activities:

- The Product, Risk & Operations Committee ("PROC") provides direct governance and is responsible for the first line of controls over the creation, design, production and dissemination of benchmark indices, strategy indices and fixings administered by BISL, including the indices.
- The oversight function is provided by Bloomberg's Benchmark Oversight Committee ("BOC"). The BOC is independent of the PROC and is responsible for reviewing and challenging the activities carried out by the PROC. In carrying out its oversight duties, the BOC receives reports of management information both from the PROC as well as Bloomberg Legal & Compliance members engaged in second level controls.

On a quarterly basis, the PROC reports to the BOC on governance matters, including but not limited to client complaints, the launch of new benchmarks, operational incidents (including errors & restatements), major announcements and material changes concerning the benchmarks, the results of any reviews of the benchmarks (internal or external) and material stakeholder engagements.

QUICK FACTS

Index Family	Bloomberg US Multi Asset
Currency	USD
Universe	US Bloomberg US Large Cap (B500T) Bloomberg Barclays US Aggregate (LBUSTRUU) US Broad Bloomberg US Aggregate Equity (AGGET) Bloomberg Barclays US Universal (LC07TRUU)
Return Type	Total Return
Rebalance Frequency	Monthly
Index Publication	New York Stock Exchange trading days
Base Value	100.0000

INDICES

Index Name	Ticker	Base Date
Bloomberg US EQ:FI 20:80 Index	BMA2080	April 2, 2007
Bloomberg US EQ:FI 40:60 Index	BMA4060	April 2, 2007
Bloomberg US EQ:FI 60:40 Index	BMA6040	April 2, 2007
Bloomberg US EQ:FI 80:20 Index	BMA8020	April 2, 2007
Bloomberg US EQ:FI Market Value Weighted Index	BMAMV	April 2, 2007
Bloomberg US Broad EQ:FI Market Value Weighted Index	BMABMV	April 2, 2007
Bloomberg US EQ:FI Risk Parity Index	BMARP	May 1, 2008
Bloomberg US Broad EQ:FI Risk Parity Index	BMABRP	May 1, 2008
Bloomberg US EQ:FI Risk Parity 10% Volatility Target Index	BMARPI0	May 1, 2008
Bloomberg US Broad EQ:FI Risk Parity 10% Volatility Target Index	BMABRP10	May 1, 2008

PERFORMANCE STATISTICS

Based on returns as of April 30, 2020

Ticker	BMA2080	BMA4060	BMA6040	BMA8020	BMABMV	BMAMV
Annualized Returns						
1 Year	9.42%	7.81%	5.99%	3.98%	6.11%	3.79%
3 Years	6.26%	7.24%	8.09%	8.81%	7.41%	6.48%
5 Years	5.09%	6.29%	7.39%	8.40%	6.59%	6.10%
10 Years	5.69%	7.35%	8.93%	10.42%	7.66%	7.54%
Since Inception	5.46%	6.29%	6.99%	7.57%	6.05%	5.94%
Annualized Volatilities						
1 Year	6.58%	12.06%	18.46%	25.29%	15.32%	15.74%
3 Years	4.51%	8.16%	12.46%	17.04%	10.51%	10.72%
5 Years	4.04%	7.11%	10.84%	14.83%	9.08%	9.30%
10 Years	3.63%	6.47%	9.96%	13.67%	7.84%	8.19%
Since Inception	4.25%	7.73%	11.92%	16.36%	9.25%	9.74%
Sharpe Ratio						
1 Year	1.13	0.49	0.22	0.08	0.27	0.12
3 Years	0.96	0.65	0.49	0.40	0.52	0.42
5 Years	0.93	0.69	0.56	0.47	0.58	0.51
10 Years	1.35	1.01	0.81	0.70	0.88	0.82
Since Inception	1.01	0.66	0.49	0.39	0.53	0.49

Ticker	BMABRP	BMARP	BMABRP10	BMARP10
Annualized Returns				
1 Year	8.53%	6.97%	15.89%	9.76%
3 Years	6.12%	5.45%	13.11%	10.76%
5 Years	4.91%	4.61%	11.16%	10.25%
10 Years	5.36%	5.28%	15.16%	15.12%
Since Inception	5.12%	5.14%	13.31%	13.35%
Annualized Volatilities				
1 Year	6.21%	6.16%	17.61%	18.82%
3 Years	4.33%	4.21%	13.25%	13.56%
5 Years	3.92%	3.79%	12.00%	12.22%
10 Years	3.51%	3.38%	11.06%	11.09%
Since Inception	3.87%	3.75%	11.00%	11.06%
Sharpe Ratio				
1 Year	1.06	0.82	0.78	0.41
3 Years	0.97	0.84	0.83	0.65
5 Years	0.91	0.87	0.81	0.72
10 Years	1.30	1.33	1.29	1.29
Since Inception	1.11	1.15	1.13	1.13

ACCESSING INDEX DATA

Bloomberg Terminal

Bloomberg indices are the benchmarks of choice for capital markets investors.

- 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.
- INP <GO> – The Bloomberg Index Insights and Publications provides access to publications related to Bloomberg's multi-asset class index families, including the Bloomberg Barclays Indices. Available publications include index announcements, fact sheets, guides, and methodology documents.
- DES <GO> – The index description page provides transparency into the current and projected index universe including membership information, aggregated characteristics and returns, and historical data.

Bloomberg Indices Website bloombergindices.com

The index website makes available limited index information including:

- Index factsheets
- Current performance numbers for select indices

Index Licensing

Bloomberg requires an index data license for services and products linked to the indices. Examples include:

- Index or Constituent-Level Redistribution
 - Custom Index Solutions
 - Exchange Traded Products
 - OTC Derivative Products
 - Index-Linked Products
 - Benchmarking
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Take the next step.

For additional information, press the <HELP> key twice on the Bloomberg Terminal®.

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