THE BLOOMBERG COMMODITY INDEX (BCOM)

KEY FEATURES

» The index is made up of 22 exchange-traded futures on physical commodities.

» The index currently represents 20 commodities, which are weighted to account for economic significance and market liquidity.

» Weighting restrictions on individual commodities and commodity groups promote diversification.

PERFORMANCE

		TOTAL RETURN				ANNUALIZED TOTAL RETURN				
INDEX NAME	TICKER	1M	3M	YTD	2017	1Y	3Y	5Y	10Y	SINCE 1/2/1991
Bloomberg Commodity Index	BCOMTR	-0.62%	-0.40%	-0.40%	1.70%	3.71%	-3.21%	-8.32%	-7.71%	2.16%
Bloomberg Commodity Index Australian Dollar	BCOMAUTR	0.94%	1.53%	1.53%	-5.85%	3.11%	-3.33%	-2.52%	-6.10%	2.20%
Bloomberg Commodity Index Euro	BCOMEUTR	-1.45%	-2.79%	-2.79%	-10.63%	-9.85%	-7.48%	-7.53%	-5.35%	2.59%
Bloomberg Commodity Index Pound Sterling	BCOMGBT	-2.42%	-3.97%	-3.97%	-7.11%	-7.64%	-1.37%	-6.86%	-4.45%	3.39%
Bloomberg Commodity Index Swiss Franc	BCOMCHT	0.70%	-2.19%	-2.19%	-2.42%	-0.84%	-3.68%	-8.12%	-8.01%	1.14%
Bloomberg Commodity Index Yen	BCOMJYTR	-0.92%	-5.91%	-5.91%	-1.79%	-1.02%	-6.99%	-6.02%	-7.10%	1.29%

BCOM SECTOR WEIGHTS

Energy	31.20%
Agriculture	30.86%
Industrial Metals	16.66%
Precious Metals	15.37%
Livestock	5.90%

Bloomberg

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INDIVIDUAL COMMODITY SUBINDEX WEIGHTINGS

COMMODITY	CONSTITUENT WEIGHT
Aluminum	4.07%
Brent Crude Oil	7.78%
Chicago Wheat	3.40%
Coffee	2.38%
COMEX Copper	6.67%
Corn	6.74%
Cotton	1.51%
Gold	11.93%
ULS Diesel	3.61%
Kansas City Wheat	1.39%
Lean Hogs	2.21%
Live Cattle	3.69%
Natural Gas	7.94%
Nickel	2.91%
RBOB Gasoline	4.17%
Silver	3.44%
Soybean Meal	3.60%
Soybean Oil	2.58%
Soybeans	6.38%
Sugar	2.88%
WTI Crude Oil	7.70%
Zinc	3.01%

QUICK FACTS

Weighting	Commodity weightings are based on production and liquidity, subject to weighting restrictions applied annually such that no related group of commodities constitutes more than 33% of the index and no single commodity constitutes more than 15%. Between rebalancings, weightings may fluctuate to levels outside these limits.
Roll Schedule	To avoid the physical delivery of commodities from the underlying futures, the indexes' roll from current to subsequent contracts during the roll period defined in the methodology, which typically falls within the 6th-10th business day of each month.
Review Frequency	Reweighted and rebalanced annually on a price-percentage basis.
Base Value/ Base Date	100 as of December 31, 1990
Calculation Frequency	Every 15 seconds
Date of Introduction	July 14, 1998
Source	The Bloomberg Professional® service

Run BCOM <GO> on the Bloomberg Professional service for more information on the Bloomberg Commodity Index. For more information on Bloomberg Indices, please email us at info@bloombergindices.com or call +1 212 617 5020.

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