

# Bloomberg Commodity Index (BCOM)

## Key Features

- The index is made up of 23 exchange-traded futures on physical commodities, representing 21 commodities which are weighted to account for economic significance and market liquidity.
- Weighting restrictions on individual commodities and commodity groups promote diversification.

## Performance

Index Name	Ticker	Total Return				Annualized Total Return				
		1M	3M	YTD	2020	1Y	3Y	5Y	10Y	Since Inception 1/2/1991
Bloomberg Commodity Index	BCOMTR	-2.15%	6.92%	6.92%	-3.12%	35.04%	-0.20%	2.31%	-6.28%	1.93%
Bloomberg Commodity Index Australian Dollar	BCOMAUTR	-0.51%	8.31%	8.31%	-11.77%	8.40%	0.04%	2.50%	-3.37%	1.98%
Bloomberg Commodity Index Euro	BCOMEUTR	1.03%	11.28%	11.28%	-11.11%	26.05%	1.32%	1.67%	-4.50%	2.46%
Bloomberg Commodity Index Pound Sterling	BCOMGBT	-0.86%	5.87%	5.87%	-6.10%	21.38%	0.36%	3.14%	-4.87%	3.09%
Bloomberg Commodity Index Swiss Franc	BCOMCHT	1.71%	13.85%	13.85%	-11.59%	31.38%	-0.77%	1.94%	-6.01%	0.95%
Bloomberg Commodity Index Yen	BCOMJYTR	1.47%	14.44%	14.44%	-7.96%	38.22%	1.07%	1.96%	-3.55%	1.27%

## Individual Sector Weights

Sector	Weights
Energy	31.99%
Agriculture	30.00%
Industrial Metals	15.26%
Precious Metals	16.30%
Livestock	6.45%

## Individual Constituent Weightings

Commodity	Weights
Aluminum (LA)	4.36%
Brent Crude Oil (CO)	7.51%
Chicago Wheat (W)	2.65%
Coffee (KC)	2.67%
COMEX Copper (HG)	5.58%
Corn (C)	6.10%
Cotton (CT)	1.47%
Gold (GC)	12.56%
ULS Diesel (HO)	2.29%
Kansas City Wheat (KW)	1.45%
Lean Hogs (LH)	2.51%
Live Cattle (LC)	3.93%
Low Sulphur Gas Oil (QS)	2.90%
Natural Gas (NG)	7.48%
Nickel (LN)	2.30%
RBOB Gasoline (XB)	2.75%
Silver (SI)	3.75%
Soybean Meal (SM)	3.37%
Soybean Oil (BO)	3.69%
Soybeans (S)	5.90%
Sugar (SB)	2.70%
WTI Crude Oil (CL)	9.06%
Zinc (LX)	3.03%

## Quick Facts

<b>Weighting</b>	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.
<b>Roll Schedule</b>	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.
<b>Review Frequency</b>	Rewighted and rebalanced annually on a price-percentage basis.
<b>Base Value/Base Date</b>	100 as of December 31, 1990
<b>Calculation Frequency</b>	Every 15 seconds
<b>Date of Introduction</b>	July 14, 1998
<b>Source</b>	The Bloomberg Professional® service

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