

# Bloomberg Ex-Agriculture & Livestock 15/30 Capped 3-Month Forward Index

## Key Features

- Derived from the Bloomberg Commodity Index 3 Month Forward (BCOMF3), excluding the commodities that make up the agriculture and livestock components.
- Only one component is permitted to reach a maximum weight of 30%, with any excess weight distributed on a relative basis among the remaining commodities. Following this redistribution, the weight of each remaining component is restricted to 15%, and any excess weight is distributed on a relative basis among the remaining commodities not subject to the 30% rule, along with any other component that is not subject to the 15% rule.
- For the purpose of capping, the nine components of the index are Petroleum (WTI Crude Oil, Brent Crude Oil, Low Sulphur Gas Oil, RBOB Gasoline and Heating Oil), Natural Gas, Gold, Silver, Aluminum, Copper, Nickel, Zinc and Lead.
- The Bloomberg Commodity ex-Agriculture and Livestock 15/30 Capped 3 Month Forward Index was first introduced on April 28, 2017.

## Performance



| Index Name   | Ticker   | Total Return |         |        |         | Annualized Total Return |        |        |         |                 |
|--|----------|--------------|---------|--------|---------|-------------------------|--------|--------|---------|-----------------|
|  |          | 1-Month      | 3-Month | YTD    | 2023    | 1-Year                  | 3-Year | 5-Year | 10-Year | Since Inception |
| BCOM ex-Agriculture and Livestock F3 15/30 Capped TR | BU3XALCT | -0.60%       | 7.33%   | 11.73% | -10.43% | 12.68%                  | 10.42% | 11.13% | 1.94%   | 7.35%           |

## Individual Commodity Weights

| Commodity                | Weights |
|--------------------------|---------|
| Aluminum (LA)            | 7.73%   |
| Brent Crude Oil (CO)     | 11.16%  |
| COMEX Copper (HG)        | 10.26%  |
| Gold (GC)                | 14.86%  |
| Low Sulphur Gas Oil (QS) | 3.99%   |
| Natural Gas (NG)         | 14.33%  |
| Nickel (LN)              | 4.62%   |
| RBOB Gasoline (XB)       | 3.19%   |
| ULS Diesel (HO)          | 2.97%   |
| Silver (SI)              | 9.63%   |
| WTI Crude Oil (CL)       | 10.90%  |
| Lead (LL)                | 1.56%   |
| Zinc (LX)                | 4.81%   |

## Quick Facts

|                              |  |
|------------------------------|--|
| <b>Weighting</b>             | Commodity weightings are based on production and liquidity, subject to weighting restrictions applied monthly.   |
| <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 falls on the 6th-10th business day of each month. |
| <b>Review Frequency</b>      | Rebalanced monthly on 4th business day, using 15/30 capping thresholds.  |
| <b>Base Value/Base Date</b>  | 100, as of 31st December, 1997   |
| <b>Calculation Frequency</b> | End-of-day   |
| <b>Date of Introduction</b>  | 28 <sup>th</sup> April, 2017   |
| <b>Source</b>                | The Bloomberg Professional® service  |

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