

Month-End Constituent Weights

Individual Commodity Constituent Weightings

Commodity	BCOM	Energy	Ex-Energy	Petroleum	Agriculture	Softs	Grains	Industrial Metals	Precious Metals	Livestock	Ex-Agriculture & Livestock	Roll Select
Aluminum	4.73%	-	7.25%	-	-	-	-	29.90%	-	-	7.27%	4.72%
Brent Crude Oil	7.97%	22.90%	-	30.51%	-	-	-	-	-	-	12.26%	7.99%
Chicago Wheat	2.81%	-	4.32%	-	9.53%	-	19.21%	-	-	-	-	2.80%
Coffee	4.15%	-	6.37%	-	14.06%	47.06%	-	-	-	-	-	4.15%
COMEX Copper	5.30%	-	8.12%	-	-	-	-	33.51%	-	-	8.14%	5.28%
Corn	5.45%	-	8.37%	-	18.47%	-	37.22%	-	-	-	-	5.47%
Cotton	1.73%	-	2.66%	-	5.87%	19.65%	-	-	-	-	-	1.74%
Gold	11.38%	-	17.45%	-	-	-	-	-	78.96%	-	17.50%	11.45%
ULS Diesel	2.54%	7.29%	-	9.71%	-	-	-	-	-	-	3.90%	2.54%
Kansas City Wheat	1.71%	-	2.62%	-	5.79%	-	11.68%	-	-	-	-	1.71%
Lean Hogs	1.65%	-	2.54%	-	-	-	-	-	-	30.33%	-	1.98%
Live Cattle	3.80%	-	5.83%	-	-	-	-	-	-	69.67%	-	3.79%
Low Sulphur Gas Oil	3.22%	9.24%	-	12.31%	-	-	-	-	-	-	4.95%	3.22%
Natural Gas	8.67%	24.92%	-	-	-	-	-	-	-	-	13.34%	8.69%
Nickel	2.53%	-	3.89%	-	-	-	-	16.04%	-	-	3.90%	2.53%
RBOB Gasoline	2.66%	7.63%	-	10.17%	-	-	-	-	-	-	4.09%	2.65%
Silver	3.03%	-	4.65%	-	-	-	-	-	21.04%	-	4.66%	3.04%
Soybean Meal	2.70%	-	4.14%	-	9.15%	-	-	-	-	-	-	2.71%
Soybean Oil	3.35%	-	5.14%	-	11.35%	-	-	-	-	-	-	3.36%
Soybeans	4.67%	-	7.17%	-	15.82%	-	31.89%	-	-	-	-	4.68%
Sugar	2.94%	-	4.51%	-	9.95%	33.30%	-	-	-	-	-	2.90%
WTI Crude Oil	9.75%	28.00%	-	37.30%	-	-	-	-	-	-	14.99%	9.34%
Zinc	3.25%	-	4.98%	-	-	-	-	20.55%	-	-	4.99%	3.25%

BCOM Sector Weights

Sector	Weights
Energy	34.80%
Agriculture	29.53%
Industrial Metals	15.80%
Precious Metals	14.41%
Livestock	5.45%

1-Month Forward Constituent Weightings

Index Name	1 Month Forward	Ex-Agriculture & Livestock 1 Month Forward	2 Month Forward	4 Month Forward	6 Month Forward
	BCOMF1	BCOMXAL1	BCOMF2	BCOMF4	BCOMF6
Aluminum	4.72%	7.28%	4.72%	4.72%	4.77%
Brent Crude Oil	7.87%	12.14%	7.89%	7.79%	7.79%
Chicago Wheat	2.81%	-	2.83%	2.80%	2.85%
Coffee	4.15%	-	4.16%	4.15%	4.19%
COMEX Copper	5.29%	8.15%	5.29%	5.28%	5.34%
Corn	5.44%	-	5.47%	5.47%	5.26%
Cotton	1.73%	-	1.70%	1.67%	1.45%
Gold	11.37%	17.54%	11.40%	11.44%	11.61%
ULS Diesel	2.53%	3.91%	2.50%	2.48%	2.51%
Kansas City Wheat	1.71%	-	1.71%	1.71%	1.73%
Lean Hogs	1.76%	-	1.76%	1.99%	2.02%
Live Cattle	3.93%	-	3.94%	3.80%	3.82%
Low Sulphur Gas Oil	3.21%	4.95%	3.18%	3.16%	3.19%
Natural Gas	8.66%	13.36%	8.60%	8.90%	9.04%
Nickel	2.53%	3.90%	2.53%	2.52%	2.55%
RBOB Gasoline	2.65%	4.09%	2.77%	2.73%	2.77%
Silver	3.03%	4.67%	3.04%	3.05%	3.10%
Soybean Meal	2.70%	-	2.69%	2.70%	2.62%
Soybean Oil	3.35%	-	3.36%	3.36%	3.32%
Soybeans	4.67%	-	4.71%	4.74%	4.50%
Sugar	2.93%	-	2.90%	2.87%	2.91%
WTI Crude Oil	9.73%	15.01%	9.63%	9.50%	9.47%
Zinc	3.24%	5.00%	3.21%	3.18%	3.18%

3-Month Forward Constituent Weightings

Index Name	BCOMF3	Agriculture	Ex-Ag & Livestock	Grains	Softs	Livestock	Energy	Composite Crude	Ex-Energy	Petroleum	Industrial Metals	Precious Metals
Aluminum	4.73%	-	7.31%	-	-	-	-	-	7.21%	-	29.99%	-
Brent Crude Oil	7.78%	-	12.03%	-	-	-	22.57%	44.68%	-	30.08%	-	-
Chicago Wheat	2.83%	9.58%	-	19.21%	-	-	-	-	4.32%	-	-	-
Coffee	4.16%	14.07%	-	-	47.46%	-	-	-	6.34%	-	-	-
COMEX Copper	5.29%	-	8.18%	-	-	-	-	-	8.07%	-	33.57%	-
Corn	5.48%	18.54%	-	37.17%	-	-	-	-	8.36%	-	-	-
Cotton	1.70%	5.77%	-	-	19.45%	-	-	-	2.60%	-	-	-
Gold	11.42%	-	17.65%	-	-	-	-	-	17.43%	-	-	78.98%
ULS Diesel	2.50%	-	3.86%	-	-	-	7.24%	-	-	9.65%	-	-
Kansas City Wheat	1.71%	5.80%	-	11.63%	-	-	-	-	2.62%	-	-	-
Lean Hogs	1.98%	-	-	-	-	34.35%	-	-	3.03%	-	-	-
Live Cattle	3.79%	-	-	-	-	65.65%	-	-	5.78%	-	-	-
Low Sulphur Gas Oil	3.18%	-	4.92%	-	-	-	9.23%	-	-	12.30%	-	-
Natural Gas	8.60%	-	13.30%	-	-	-	24.96%	-	-	-	-	-
Nickel	2.53%	-	3.91%	-	-	-	-	-	3.86%	-	16.04%	-
RBOB Gasoline	2.77%	-	4.29%	-	-	-	8.05%	-	-	10.72%	-	-
Silver	3.04%	-	4.70%	-	-	-	-	-	4.64%	-	-	21.02%
Soybean Meal	2.69%	9.11%	-	-	-	-	-	-	4.11%	-	-	-
Soybean Oil	3.36%	11.37%	-	-	-	-	-	-	5.13%	-	-	-
Soybeans	4.71%	15.95%	-	31.99%	-	-	-	-	7.19%	-	-	-
Sugar	2.90%	9.81%	-	-	33.09%	-	-	-	4.42%	-	-	-
WTI Crude Oil	9.63%	-	14.89%	-	-	-	27.95%	55.32%	-	37.25%	-	-
Zinc	3.22%	-	4.97%	-	-	-	-	-	4.91%	-	20.41%	-

5-Month Forward Constituent Weightings

Index Name	BCOMF5	Ex-Ag & Livestock	Grains	Livestock	Energy	Industrial Metals	Precious Metals	Softs
Aluminum	4.73%	7.30%	-	-	-	30.06%	-	-
Brent Crude Oil	7.69%	11.89%	-	-	22.31%	-	-	-
Chicago Wheat	2.80%	-	19.02%	-	-	-	-	-
Coffee	4.15%	-	-	-	-	-	-	47.77%
COMEX Copper	5.29%	8.17%	-	-	-	33.64%	-	-
Corn	5.48%	-	37.17%	-	-	-	-	-
Cotton	1.67%	-	-	-	-	-	-	19.18%
Gold	11.47%	17.71%	-	-	-	-	78.98%	-
ULS Diesel	2.49%	3.84%	-	-	7.21%	-	-	-
Kansas City Wheat	1.71%	-	11.60%	-	-	-	-	-
Lean Hogs	2.00%	-	-	34.63%	-	-	-	-
Live Cattle	3.77%	-	-	65.37%	-	-	-	-
Low Sulphur Gas Oil	3.16%	4.89%	-	-	9.17%	-	-	-
Natural Gas	8.91%	13.76%	-	-	25.82%	-	-	-
Nickel	2.52%	3.90%	-	-	-	16.04%	-	-
RBOB Gasoline	2.73%	4.22%	-	-	7.92%	-	-	-
Silver	3.05%	4.71%	-	-	-	-	21.02%	-
Soybean Meal	2.70%	-	-	-	-	-	-	-
Soybean Oil	3.37%	-	-	-	-	-	-	-
Soybeans	4.75%	-	32.21%	-	-	-	-	-
Sugar	2.87%	-	-	-	-	-	-	33.05%
WTI Crude Oil	9.51%	14.69%	-	-	27.57%	-	-	-
Zinc	3.19%	4.92%	-	-	-	20.26%	-	-

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