

# Bloomberg Roll Select Commodity Index

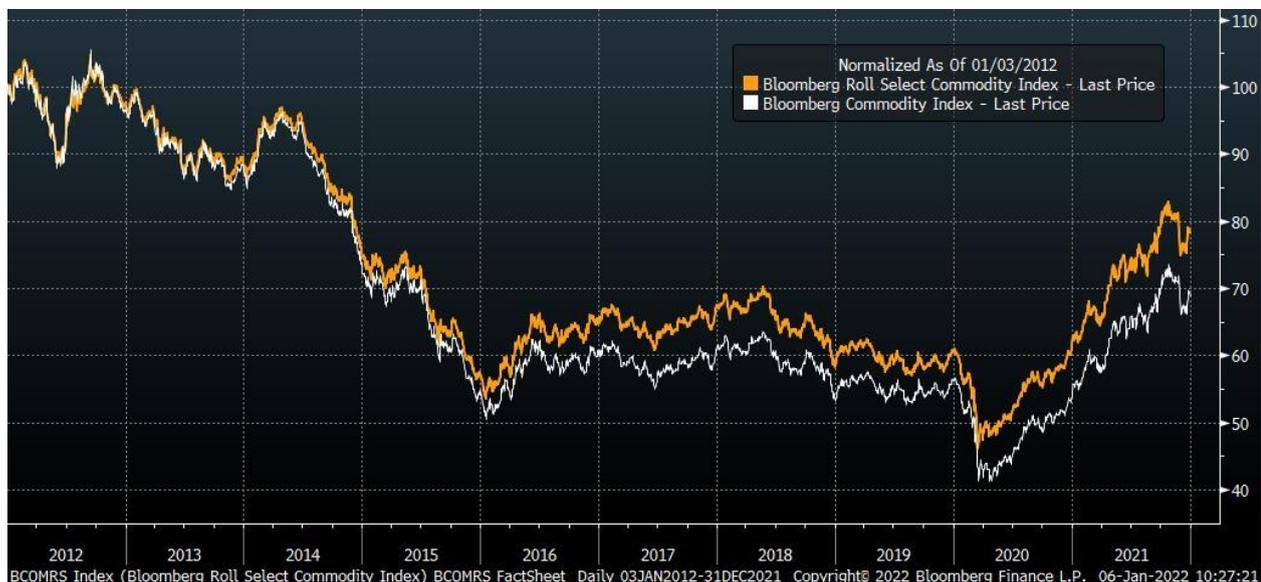
The Bloomberg Roll Select Commodity Index is a version of the Bloomberg Commodity Index that aims to mitigate the effects of contango on index performance. For each commodity, the index rolls into the futures contract showing the most backwardation or least contango, selecting from those contracts with nine months or fewer until expiration.

Except for the determination of the Roll Contracts, the Bloomberg Commodity Roll Select Index is calculated according to the Bloomberg Commodity Index Family Methodology.

## 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.
- Contract selection process is performed on the fourth business day of each month (each a "contract selection date").

## Performance



| Index Name   | Ticker  | Total Return |        |        |       | Annualized Total Return |        |       |        |                |
|--|---------|--------------|--------|--------|-------|-------------------------|--------|-------|--------|----------------|
|  |         | 1M           | 3M     | YTD    | 2020  | 1Y                      | 3Y     | 5Y    | 10Y    | Since 1/2/1991 |
| Bloomberg Roll Select Commodity Index              | BCOMRS  | 3.63%        | -1.05% | 27.87% | 1.04% | 27.87%                  | 10.30% | 3.59% | -2.21% | 3.15%          |
| Bloomberg Roll Select Commodity Total Return Index | BCOMRST | 3.63%        | -1.04% | 27.93% | 1.44% | 27.93%                  | 11.24% | 4.73% | -1.62% | 5.70%          |

|                      | Calendar Year Performance |       |         |       |        |         |         |        |        |        |
|----------------------|---------------------------|-------|---------|-------|--------|---------|---------|--------|--------|--------|
|                      | 2020                      | 2019  | 2018    | 2017  | 2016   | 2015    | 2014    | 2013   | 2012   | 2011   |
| <b>Excess Return</b> | 1.04%                     | 3.87% | -13.42% | 2.67% | 14.18% | -23.49% | -15.20% | -9.13% | -0.46% | -8.86% |
| <b>Total Return</b>  | 1.44%                     | 6.09% | -11.68% | 3.64% | 14.56% | -23.45% | -15.17% | -9.08% | -0.37% | -8.81% |

## Individual Constituent Weightings

| Commodity                | Weights |
|--------------------------|---------|
| Aluminum (LA)            | 4.72%   |
| Brent Crude Oil (CO)     | 7.99%   |
| Chicago Wheat (W)        | 2.80%   |
| Coffee (KC)              | 4.15%   |
| COMEX Copper (HG)        | 5.28%   |
| Corn (C)                 | 5.47%   |
| Cotton (CT)              | 1.74%   |
| Gold (GC)                | 11.45%  |
| ULS Diesel (HO)          | 2.54%   |
| Kansas City Wheat (KW)   | 1.71%   |
| Lean Hogs (LH)           | 1.98%   |
| Live Cattle (LC)         | 3.79%   |
| Low Sulphur Gas Oil (QS) | 3.22%   |
| Natural Gas (NG)         | 8.69%   |
| Nickel (LN)              | 2.53%   |
| RBOB Gasoline (XB)       | 2.65%   |
| Silver (SI)              | 3.04%   |
| Soybean Meal (SM)        | 2.71%   |
| Soybean Oil (BO)         | 3.36%   |
| Soybeans (S)             | 4.68%   |
| Sugar (SB)               | 2.90%   |
| WTI Crude Oil (CL)       | 9.34%   |
| Zinc (LX)                | 3.25%   |

## 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>      | Contract Selection is on the fourth business day of each month. Reweighted and rebalanced annually on a price-percentage basis.   |
| <b>Base Value/Base Date</b>  | 12/31/1990  |
| <b>Calculation Frequency</b> | Every 15 seconds  |
| <b>Date of Introduction</b>  | 7/18/2011   |
| <b>Source</b>                | The Bloomberg Professional® service   |

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