Bloomberg Commodity Parallel SOFR-based Total Return Indices

The rules of the Bloomberg Commodity Parallel SOFR-based Total Return Indices (the "Indices") are described in Bloomberg Commodity Indices: Total Return Calculation details and examples with the exception of the "Features Specific to the Indices" described below. These documents collectively constitute the index methodology for the Indices.

The Indices represent a fully collateralized investment in the family of Bloomberg Commodity Indices (BCOM), combining returns from a diversified basket of commodity futures contracts with the return on collateral invested at the Secured Overnight Financing Rate (SOFR). Historically, BCOM Total Return indices used the 3-Month U.S. Treasury Bill rate to represent the collateral yield. The Parallel Indices use the SOFR rate as the assumed return on collateral from February 3, 2025, to provide continuity and transparency for investors preparing for this transition.

A total of 32 SOFR-based total return indices have been created in parallel to indices across the BCOM family, including the headline BCOM Total Return Indices, and various subindices in the BCOM Family.

Index Names and Tickers

	BCOM Parallel SOFR Total Return Index Names	BCOM SOFR TR Ticker	Existing BCOM TR Ticker
1	Bloomberg Agriculture Subindex Parallel SOFR Total Return	BCOMAGSR	BCOMAGTR
2	Bloomberg Aluminum Subindex Parallel SOFR Total Return	BCOMALSR	BCOMALTR
3	Bloomberg Brent Crude Subindex Parallel SOFR Total Return	BCOMCOS	BCOMCOT
4	Bloomberg Commodity Carbon Tilted Index Parallel SOFR Total Return	BCOMCASR	BCOMCAT
5	Bloomberg Commodity ex-Agriculture and Livestock Capped Parallel SOFR TR	BBUXALCS	BBUXALCT
6	Bloomberg Commodity Index 1 Month Forward Parallel SOFR Total Return	BCOMF1S	BCOMF1T
7	Bloomberg Commodity Index 2 Month Forward Parallel SOFR Total Return	BCOMF2S	BCOMF2T
8	Bloomberg Commodity Index 3 Month Forward Parallel SOFR Total Return	BCOMF3S	BCOMF3T
9	Bloomberg Commodity Index Parallel SOFR Total Return	BCOMSR	BCOMTR
10	Bloomberg Copper Subindex Parallel SOFR Total Return	BCOMHGSR	BCOMHGTR
11	Bloomberg Cotton Subindex Parallel SOFR Total Return	BCOMCTSR	BCOMCTTR
12	Bloomberg Gas Oil Subindex Parallel SOFR Total Return	BCOMGOS	BCOMGOT
13	Bloomberg Gold Subindex Parallel SOFR Total Return	BCOMGCSR	BCOMGCTR
14	Bloomberg Heating Oil Subindex Parallel SOFR Total Return	BCOMHOSR	BCOMHOTR
15	Bloomberg Kansas Wheat Subindex Parallel SOFR Total Return	BCOMKWS	BCOMKWT
16	Bloomberg Live Cattle Subindex Parallel SOFR Total Return	BCOMLCSR	BCOMLCTR
17	Bloomberg Natural Gas Subindex Parallel SOFR Total Return	BCOMNGSR	BCOMNGTR
18	Bloomberg Nickel Subindex Parallel SOFR Total Return	BCOMNISR	BCOMNITR
19	Bloomberg Precious Metals Subindex Parallel SOFR Total Return	BCOMPRSR	BCOMPRTR
20	Bloomberg Roll Select Agriculture Subindex Parallel SOFR Total Return	BCOMRAGS	BCOMRAGT
21	Bloomberg Roll Select Commodity Parallel SOFR Total Return Index	BCOMRSS	BCOMRST
22	Bloomberg Roll Select Energy Subindex Parallel SOFR Total Return	BCOMRENS	BCOMRENT
23	Bloomberg Roll Select Industrial Metals Subindex Parallel SOFR Total Return	BCOMRINS	BCOMRINT
24	Bloomberg Roll Select Livestock Subindex Parallel SOFR Total Return	BCOMRLIS	BCOMRLIT
25	Bloomberg Roll Select Precious Metals Subindex Parallel SOFR Total Return	BCOMRPRS	BCOMRPRT
26	Bloomberg Soybean Meal Subindex Parallel SOFR Total Return	BCOMSMS	BCOMSMT
27	Bloomberg Sugar Subindex Parallel SOFR Total Return	BCOMSBSR	BCOMSBTR
28	Bloomberg Unleaded Gasoline Subindex Parallel SOFR Total Return	BCOMRBSR	BCOMRBTR
29	Bloomberg Wheat Subindex Parallel SOFR Total Return	BCOMWHSR	BCOMWHTR
30	Bloomberg WTI Crude Oil Subindex Parallel SOFR Total Return	BCOMCLST	BCOMCLTR

31	Bloomberg Zinc Subindex Parallel SOFR Total Return	BCOMZSSR	BCOMZSTR
32	Bloomberg Commodity Index Euro Parallel SOFR Total Return	BCOMEUSR	BCOMEUTR

Features Specific to these Parallel Indices

- **SOFR-Based Collateral Return**: These indices use the Secured Overnight Financing Rate (SOFR) as the assumed return on collateral, replacing the historical 3-Month U.S. Treasury Bill rate as of February 3rd 2025.
- **Identical Futures Composition**: The commodity futures exposure and rolling methodology are identical to the standard BCOM Total Return indices, ensuring comparability.
- **Transition Support**: These indices are designed to support market participants during the transition to SOFR, offering a side-by-side performance view with existing benchmarks.
- **Temporary Structure**: Introduced as parallel indices ahead of the official SOFR adoption in June 16, 2026, they are intended as interim tools rather than permanent replacements.
- **Consistent Methodology**: Apart from the collateral rate change, all other aspects of index construction; weighting, rebalancing, and calculation, remain consistent with existing BCOM Methodology.
- **Future Deprecation Planned:** A deprecation date for the parallel BCOM SOFR-based total return indices will be determined and announced at a later date, following the completion of the SOFR transition.

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the Bloomberg Commodity Index for ESG disclosures.

Document Version History

Date	Update
July 2025	Initial Publication

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