

Bloomberg Commodity Subindices

Key Features

- The indices track exchange-traded futures on physical commodities.
- The commodity group and sector indices, like the broad Bloomberg Commodity Index, are weighted to account for economic significance and market liquidity.

Performance

Index Name	Ticker	Total Return				Annualized Total Return				Since Inception
		1M	3M	YTD	2020	1Y	3Y	5Y	10Y	
Bloomberg Commodity Index	BCOMTR	3.53%	-1.56%	27.11%	-3.12%	27.11%	9.86%	3.66%	-2.85%	2.45%
SECTOR SUBINDICES										
Agriculture	BCOMAGTR	3.61%	6.26%	26.67%	16.48%	26.67%	14.49%	3.56%	-1.84%	0.85%
Agriculture & Livestock	BCOMAVT	3.27%	5.56%	23.86%	9.43%	23.86%	10.81%	2.52%	-2.11%	0.84%
Energy	BCOMENTR	2.82%	-13.03%	52.13%	-42.72%	52.13%	-0.87%	-4.04%	-10.37%	-1.33%
Grains	BCOMGRTR	3.78%	6.75%	20.95%	19.32%	20.95%	12.59%	3.65%	-2.11%	-0.34%
Industrial Metals	BCOMINTR	6.40%	8.61%	30.34%	16.33%	30.34%	17.50%	11.06%	1.84%	4.30%
Livestock	BCOMLITR	1.48%	1.85%	8.62%	-23.42%	8.62%	-7.87%	-3.95%	-4.22%	-2.35%
Precious Metals	BCOMPRTTR	2.82%	4.33%	-6.11%	25.60%	-6.11%	11.34%	7.88%	-0.28%	5.10%
Softs	BCOMSOTR	0.29%	5.67%	43.97%	2.91%	43.97%	15.60%	0.46%	-4.89%	0.08%
SINGLE COMMODITY SUBINDICES (INCLUDED IN BCOM)										
Aluminum	BCOMALTR	6.75%	-2.02%	39.00%	3.89%	39.00%	11.59%	8.66%	-0.57%	-0.52%
Brent Crude	BCOMCOT	12.93%	2.92%	65.56%	-31.55%	65.56%	15.39%	8.36%	-4.72%	6.71%
Coffee	BCOMKCTR	-2.66%	15.04%	63.71%	-9.49%	63.71%	18.46%	0.52%	-9.04%	-3.87%
Copper	BCOMHGTR	4.29%	9.42%	27.01%	23.32%	27.01%	18.88%	11.32%	1.70%	7.19%
Corn	BCOMCNTR	4.54%	8.74%	34.43%	12.94%	34.43%	12.90%	3.84%	-4.47%	-4.47%
Cotton	BCOMCTTR	5.82%	9.76%	42.62%	9.99%	42.62%	13.63%	8.89%	2.71%	-1.08%
Gold	BCOMGCTR	2.94%	3.96%	-4.28%	20.95%	-4.28%	10.97%	8.42%	0.68%	4.81%
Kansas City Wheat	BCOMKWT	-2.52%	9.01%	25.72%	14.25%	25.72%	9.10%	1.38%	-8.74%	-1.21%
Lean Hogs	BCOMLHTR	1.88%	-8.68%	25.14%	-31.52%	25.14%	-11.52%	-8.72%	-8.45%	-7.66%
Live Cattle	BCOMLCTR	1.31%	7.20%	-0.07%	-17.92%	-0.07%	-6.03%	-1.46%	-1.95%	0.60%
Low Sulphur Gas Oil	BCOMGOT	11.80%	0.35%	57.38%	-42.26%	57.38%	4.06%	3.57%	-5.94%	4.32%
Natural Gas	BCOMNGTR	-19.28%	-39.87%	28.07%	-41.96%	28.07%	-22.44%	-21.58%	-20.63%	-16.83%
Nickel	BCOMNTR	4.52%	16.44%	25.14%	16.64%	25.14%	24.61%	15.23%	0.03%	4.75%
Petroleum	BCOMPETR	13.39%	2.27%	62.89%	-40.30%	62.89%	9.16%	2.86%	-6.89%	3.31%
Silver	BCOMSITR	2.36%	5.71%	-12.26%	42.47%	-12.26%	12.49%	6.22%	-3.14%	4.99%

Soybean Meal	BCOMSMT	17.02%	20.88%	-10.19%	32.30%	-10.19%	3.56%	0.22%	6.95%	9.20%
Soybean Oil	BCOMBOTR	2.30%	-3.67%	50.50%	15.98%	50.50%	27.91%	9.47%	-1.43%	1.04%
Soybeans	BCOMSYTR	9.39%	5.06%	8.25%	32.16%	8.25%	12.47%	2.90%	3.89%	5.53%
Sugar	BCOMSBTR	1.51%	-7.17%	22.71%	10.61%	22.71%	11.42%	-5.26%	-8.09%	2.27%
ULS Diesel	BCOMHOTR	13.05%	0.49%	58.28%	-38.25%	58.28%	6.79%	3.38%	-5.24%	3.15%
Unleaded Gas	BCOMRBTR	15.33%	5.39%	69.61%	-30.89%	69.61%	19.20%	4.54%	-1.77%	6.44%
Wheat	BCOMWHTR	-2.09%	4.60%	14.10%	10.25%	14.10%	11.22%	4.50%	-6.10%	-5.42%
WTI Crude Oil	BCOMCLTR	13.88%	2.04%	61.62%	-50.71%	61.62%	2.31%	-2.19%	-11.54%	1.38%
Zinc	BCOMZSTR	11.06%	19.59%	27.96%	18.60%	27.96%	14.47%	8.88%	6.18%	2.81%
SINGLE COMMODITY SUBINDICES (NOT INCLUDED IN BCOM)										
Cocoa	BCOMCCTR	7.42%	-6.66%	-6.27%	6.66%	-6.27%	1.76%	2.16%	0.89%	-1.86%
Feeder Cattle	BCOMFCT	2.19%	9.28%	2.93%	-14.09%	2.93%	-5.75%	0.60%	-1.94%	3.20%
Lead	BCOMPBT	2.06%	12.49%	17.44%	0.97%	17.44%	4.70%	3.11%	0.41%	4.88%
Orange Juice	BCOMOJT	13.34%	3.01%	-0.36%	13.57%	-0.36%	-7.50%	-11.10%	-4.54%	-3.50%
Platinum	BCOMPLTR	4.11%	0.32%	-11.43%	8.46%	-11.43%	5.31%	0.48%	-4.39%	5.16%
Tin	BCOMSNTR	-0.60%	15.88%	120.89%	20.39%	120.89%	34.45%	18.81%	10.28%	9.65%

Individual Commodity Constituent Weightings

Commodity	BCOM	Energy	Ex-Energy	Petroleum	Agriculture	Softs	Grains	Industrial Metals	Precious Metals	Livestock
Aluminum	4.73%	-	7.25%	-	-	-	-	29.90%	-	-
Brent Crude Oil	7.97%	22.90%	-	30.51%	-	-	-	-	-	-
Chicago Wheat	2.81%	-	4.32%	-	9.53%	-	19.21%	-	-	-
Coffee	4.15%	-	6.37%	-	14.06%	47.06%	-	-	-	-
COMEX Copper	5.30%	-	8.12%	-	-	-	-	33.51%	-	-
Corn	5.45%	-	8.37%	-	18.47%	-	37.22%	-	-	-
Cotton	1.73%	-	2.66%	-	5.87%	19.65%	-	-	-	-
Gold	11.38%	-	17.45%	-	-	-	-	-	78.96%	-
ULS Diesel	2.54%	7.29%	-	9.71%	-	-	-	-	-	-
Kansas City Wheat	1.71%	-	2.62%	-	5.79%	-	11.68%	-	-	-
Lean Hogs	1.65%	-	2.54%	-	-	-	-	-	-	30.33%
Live Cattle	3.80%	-	5.83%	-	-	-	-	-	-	69.67%
Low Sulphur Gas Oil	3.22%	9.24%	-	12.31%	-	-	-	-	-	-
Natural Gas	8.67%	24.92%	-	-	-	-	-	-	-	-
Nickel	2.53%	-	3.89%	-	-	-	-	16.04%	-	-
RBOB Gasoline	2.66%	7.63%	-	10.17%	-	-	-	-	-	-
Silver	3.03%	-	4.65%	-	-	-	-	-	21.04%	-
Soybean Meal	2.70%	-	4.14%	-	9.15%	-	-	-	-	-
Soybean Oil	3.35%	-	5.14%	-	11.35%	-	-	-	-	-
Soybeans	4.67%	-	7.17%	-	15.82%	-	31.89%	-	-	-
Sugar	2.94%	-	4.51%	-	9.95%	33.30%	-	-	-	-
WTI Crude Oil	9.75%	28.00%	-	37.30%	-	-	-	-	-	-
Zinc	3.25%	-	4.98%	-	-	-	-	20.55%	-	-

BCOM Sector Weights

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

Quick Facts

Weighting	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.
Review Frequency	Rewighted and rebalanced annually on a price-percentage basis.
Roll Schedule	To avoid the physical delivery of commodities from the underlying futures, the indices' 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.
Base Value/Base Date	100 as of December 31, 1990
Calculation Frequency	Every 15 seconds
Date of Introduction	<ul style="list-style-type: none"> ➤ Bloomberg Commodity Index (BCOM): 14 July, 1998 ➤ Energy, Grains, Industrial Metals, Livestock, Petroleum, Precious Metals, Softs: 15 November, 2001 ➤ Agriculture, Ex-Energy: 7 July, 2005 ➤ Soybean Oil, Aluminum, Cocoa, Coffee, Copper, Corn, Cotton, WTI Crude Oil, Gold, Heating Oil, Lean Hogs, Live Cattle, Natural Gas, Nickel, Silver, Soybean Oil, Soybeans, Sugar, Wheat, Zinc: 1 February, 2006 ➤ Lead, Platinum, Tin: 7 March, 2008 ➤ Brent Crude, Feeder Cattle, Low Sulphur Gas Oil, Soybean Meal, Orange Juice: 15 June, 2010.
Source	The Bloomberg Professional® service

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