

Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Indices

August 2025

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Introduction

The Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Indices (the “Indices”) aim to track the performance of a diversified portfolio composed of three key indices and market segments, each strategically chosen for its global shift towards carbon tilts, energy transition, and defensive characteristics.

- [The Bloomberg Commodity Carbon Tilted Index](#) seeks to minimize externalities such as GHG emissions, water usage and biodiversity impact by quantifying the non-price based environmental costs associated with a commodity portfolio.
- [The Bloomberg Global Commodity Transition Metals Index](#) holds a long position of metal commodities futures contracts spanning industrial, battery, and precious metals.
- [Bloomberg Gold Subindex](#) is a subset of the broader Bloomberg Commodity Index (BCOM) specifically designed to track the performance of gold through futures contracts.

The calculation of the indices follows the [Bloomberg Global Commodity Liquidity Weighted Indices Methodology](#).

Table 1: Index Information

Ticker	Index Name	Index Return Type	Index Commencement Date
BCOMCTG	Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Index	Excess Return	24 th Apr 2025
BCOMCTGT	Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Total Return Index	Total Return	24 th Apr 2025

Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Index

The Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Index aims to reflect the performance of a fixed-weighted long position in a basket of index constituents as detailed in Table 3.

Index Specification

Constituent Currency

The relevant value as specified under column 'Constituent Currency' in Table 2.

Fixings

Fixing	Price Source	FX Data Source
Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.

Index Base Date

2012-01-03

Index Base Value

100.0000

Index Business Days

BCOM Business Days

Index Currency

USD

Observation Business Days

Data Field	Observation Business Days
Index	Index Business Days
Price	The relevant Price Observation Business Days as specified under column 'Price Observation Business Days' in Table 3.
Spot Exchange Rate	The relevant FX Observation Business Days as specified under column 'FX Observation Business Days' in Table 3.

Observation Lag

Data Field	Observation Lag
Index	1 (one)
Price	1 (one)
Spot Exchange Rate	1 (one)

Pricing Days

The business days with respect to each Constituent.

Rebalance Business Days

The days subject to the relevant days as specified under column 'Constituent Rebalance Business Days' in Table 3.

Rebalance Disruption Rule

Window Extension

Rebalance Length

1 (one) day

Rebalance Start Date

The last Rebalance Business Day of each March, Jun, September, and December.

Trade Disruption Handling

Trade Any Non-disrupted

Unfunded Constituents

The set of indices as listed in Table 2.

Units Determination Business Days

Index Business Days

Units Determination Lag

0 (zero)

Weighting Scheme

Fixed Weight

Table 2: Constituents for the Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Index

Tag	Constituent Name	Constituent Ticker	Return Type	Constituent Currency
CA	Bloomberg Commodity Carbon Tilted Index	BCOMCA	Excess Return	USD
TM	Bloomberg Global Commodity Transition Metals Index	GCOMTM	Excess Return	USD
GC	Bloomberg Gold Subindex	BCOMGC	Excess Return	USD

Table 3: Rebalance Information

Tag	Price Observation Business Days	FX Observation Business Days	Constituent Rebalance Business Days	Fixed Weights
CA	BCOM Business Days	BCOM Business Days	BCOM Business Days	80%
TM	Each Weekday from Monday to Friday	Each Weekday from Monday to Friday	The days on which the Commodity Exchange (CMX), New York Mercantile Exchange (NYM), and London Metal Exchange (LME) are scheduled to be open for trading and to perform settlement activities.	13%
GC	BCOM Business Days	BCOM Business Days	BCOM Business Days	7%

Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Total Return Index

The Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Total Return Index aims to reflect the performance of a fully collateralized fixed-weighted long position in index constituents as detailed in Table 4.

Index Specification

Constituent Currency

The relevant value as specified under column 'Constituent Currency' in Table 4.

Fixings

Fixing	Price Source	FX Data Source
Closing Fixing	Bloomberg Indices	BISL Derived FX Data Methodology BFIX London 4 P.M.

Funded Constituents

The set of Total Return indices as specified under column 'Return Type' in Table 4.

Index Base Date

2012-01-03

Index Base Value

100.0000

Index Business Days

BCOM Business Days

Index Currency

USD

Observation Business Days

Data Field	Observation Business Days
Index	Index Business Days
Price	Index Business Days
Spot Exchange Rate	Index Business Days

Observation Lag

Data Field	Observation Lag
Index	0 (zero)
Price	0 (zero)
Spot Exchange Rate	0 (zero)

Pricing Days

The business days with respect to each Constituent.

Rebalance Business Days

BCOM Business Days

Rebalance Disruption Rule

Window Extension

Rebalance Length

1 (one) day

Rebalance Start Date

Each Rebalance Business Day.

Trade Disruption Handling

Trade Any Non-disrupted

Unfunded Constituents

The set of Excess Return indices as specified under column 'Return Type' in Table 4.

Units Determination Business Days

Index Business Days

Units Determination Lag

0 (zero)

Weighting Scheme

Fixed Weight

Table 4: Constituents for the Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Total Return Index

Constituent Name	Constituent Ticker	Return Type	Constituent Currency	Fixed Weights	Valid From (and including)	Valid To (and including)
Bloomberg Commodity Carbon Tilted, Transition Metals & Gold Index	BCOMCTG	Excess Return	USD	100%	Index Base Date	Present
Bloomberg T-BILL USD Overnight Equivalent Daily Cash Index	-	Total Return	USD	100%	Index Base Date	30 th Dec 2021
				0%	31 st Dec 2021	Present
Bloomberg SOFR Daily Total Return Index	BTSISOFR	Total Return	USD	0%	Index Base Date	30 th Dec 2021
				100%	31 st Dec 2021	Present

Environmental, Social & Governance (ESG) Disclosures

Please refer to the ESG disclosures annexes of constituent indices for an explanation of how environmental, social and governance factors are taken into account in this Index.

Document Version History

Date	Update
24 th April 2025	First Publication
17 th July 2025	Added hyperlinks to the documentation for the constituent indices and corrected the cash constituent name. Updated the Rebalance Disruption Rule and Trade Disruption Handling of the Excess Return Index.

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