

Bloomberg Ex-Agriculture & Livestock 15/30 Capped 3-Month Forward Index

Key Features

- Derived from the Bloomberg Commodity Index 3 Month Forward (BCOMF3), excluding the commodities that make up the agriculture and livestock components.
- Only one component is permitted to reach a maximum weight of 30%, with any excess weight distributed on a relative basis among the remaining commodities. Following this redistribution, the weight of each remaining component is restricted to 15%, and any excess weight is distributed on a relative basis among the remaining commodities not subject to the 30% rule, along with any other component that is not subject to the 15% rule.
- For the purpose of capping, the nine components of the index are Petroleum (WTI Crude Oil, Brent Crude Oil, RBOB Gasoline and Heating Oil), Low Sulphur Gas Oil, Natural Gas, Gold, Silver, Aluminum, Copper, Nickel and Zinc.
- The Bloomberg Commodity ex-Agriculture and Livestock 15/30 Capped 3 Month Forward Index was first introduced on April 28, 2017.

Performance



Index Name	Ticker	Total Return				Annualized Total Return				
		1M	3M	YTD	2018	1Y	3Y	5Y	10Y	Since Inception 12/31/97
BCOM ex-Agriculture and Livestock F3 15/30 Capped TR	BU3XALCT	2.16%	0.66%	9.19%	-10.18%	1.61%	4.71%	-3.54%	-3.07%	6.48%

Individual Commodity Weights

Commodity	Weights
Aluminum (LA)	6.82%
Brent Crude Oil (CO)	10.83%
COMEX Copper (HG)	12.11%
Gold (GC)	14.76%
Low Sulphur Gas Oil (QS)	4.44%
Natural Gas (NG)	12.28%
Nickel (LN)	6.66%
RBOB Gasoline (XB)	3.89%
ULS Diesel (HO)	3.27%
Silver (SI)	7.41%
WTI Crude Oil (CL)	12.32%
Zinc (LX)	5.21%

Quick Facts

Weighting	Commodity weightings are based on production and liquidity, subject to weighting restrictions applied monthly.
Roll Schedule	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 falls on the 6th-10th business day of each month.
Review Frequency	Rebalanced monthly on 4th business day, using 15/30 capping thresholds.
Base Value/Base Date	100, as of 31st December, 1997
Calculation Frequency	End-of-day
Date of Introduction	28 th April, 2017
Source	The Bloomberg Professional® service

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