February 28, 2020

Bloomberg Commodity Index (BCOM)

Bloomberg Professional Services

Indices

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.

Performance

		Total Return				Annualized Total Return				
Index Name	Ticker	1M	3M	YTD	2019	1Y	3Y	5Y	10Y	Since Inception 1/2/1991
Bloomberg Commodity Index	BCOMTR	-5.04%	-7.59%	-12.03%	7.69%	-11.05%	-5.19%	-6.20%	-5.58%	1.43%
Bloomberg Commodity Index Australian Dollar	BCOMAUTR	-1.51%	-3.14%	-4.19%	7.92%	-1.92%	0.51%	-2.50%	-2.43%	2.07%
Bloomberg Commodity Index Euro	BCOMEUTR	-4.22%	-7.24%	-10.09%	9.70%	-7.80%	-6.24%	-5.80%	-3.50%	2.22%
Bloomberg Commodity Index Pound Sterling	BCOMGBT	-2.03%	-6.44%	-8.79%	3.64%	-7.44%	-6.02%	-2.56%	-3.91%	2.90%
Bloomberg Commodity Index Swiss Franc	BCOMCHT	-4.74%	-10.54%	-12.10%	5.84%	-13.62%	-6.28%	-5.81%	-6.54%	0.51%
Bloomberg Commodity Index Yen	BCOMJYTR	-5.50%	-8.95%	-12.65%	6.62%	-13.80%	-6.34%	-8.10%	-3.73%	0.67%

Individual Sector Weights

Sector	Weights
Energy	25.59%
Agriculture	31.64%
Industrial Metals	17.86%
Precious Metals	19.22%
Livestock	5.69%

Individual Constituent Weightings

Commodity	Weights
Aluminum (LA)	4.59%
Brent Crude Oil (CO)	5.79%
Chicago Wheat (W)	3.29%
Coffee (KC)	2.80%
COMEX Copper (HG)	7.18%
Corn (C)	6.34%
Cotton (CT)	1.49%
Gold (GC)	15.38%
ULS Diesel (HO)	1.74%
Kansas City Wheat (KW)	1.61%
Lean Hogs (LH)	1.81%
Live Cattle (LC)	3.88%
Low Sulphur Gas Oil (QS)	2.10%
Natural Gas (NG)	7.27%
Nickel (LN)	2.75%
RBOB Gasoline (XB)	2.18%
Silver (SI)	3.84%
Soybean Meal (SM)	3.79%
Soybean Oil (BO)	2.72%
Soybeans (S)	6.05%
Sugar (SB)	3.55%
WTI Crude Oil (CL)	6.52%
Zinc (LX)	3.34%

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.
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 typically falls within the 6th-10th business day of each month.
Review Frequency	Reweighted and rebalanced annually on a price-percentage basis.
Base Value/Base Date	100 as of December 31, 1990
Calculation Frequency	Every 15 seconds
Date of Introduction	July 14, 1998
Source	The Bloomberg Professional® service

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