

# Bloomberg Roll Select Commodity Index

February 28, 2019

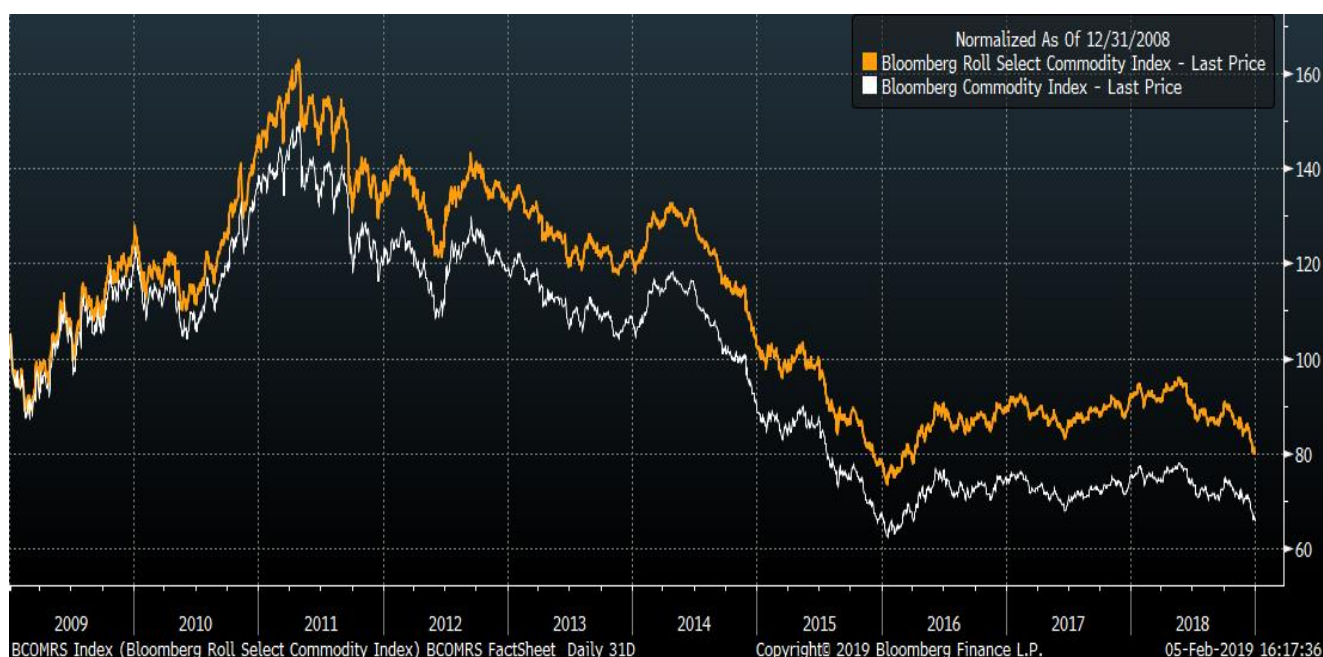
The Bloomberg Roll Select Commodity Index is a version of the Bloomberg Commodity Index that aims to mitigate the effects of contango on index performance. For each commodity, the index rolls into the futures contract showing the most backwardation or least contango, selecting from those contracts with nine months or fewer until expiration.

Except for the determination of the Roll Contracts, the Bloomberg Commodity Roll Select Index is calculated according to the Bloomberg Commodity Index Family Methodology.

## 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.
- Contract selection process is performed on the fourth business day of each month (each a "contract selection date").

## Performance



Index Name	Ticker	Total Return				Annualized Total Return				
		1M	3M	YTD	2018	1Y	3Y	5Y	10Y	Since 1/2/1991
Bloomberg Roll Select Commodity Index	BCOMRS	0.95%	-0.27%	5.81%	-13.42%	-8.50%	3.16%	-8.04%	-0.82%	2.60%
Bloomberg Roll Select Commodity Total Return Index	BCOMRST	1.14%	0.33%	6.23%	-11.68%	-6.54%	4.41%	-7.35%	-0.40%	5.32%

	Calendar Year Performance									
	2018	2017	2016	2015	2014	2013	2012	2011	2010	2009
Excess Return	-13.42%	2.67%	14.18%	-23.49%	-15.20%	-9.13%	-0.46%	-8.86%	19.38%	22.92%
Total Return	-11.68%	3.64%	14.56%	-23.45%	-15.17%	-9.08%	-0.37%	-8.81%	19.55%	23.12%

### Individual Commodity Weights

Commodity	Weights
Aluminum (LA)	4.29%
Brent Crude Oil (CO)	7.99%
Chicago Wheat (W)	2.64%
Coffee (KC)	2.37%
COMEX Copper (HG)	7.76%
Corn (C)	5.61%
Cotton (CT)	1.34%
Gold (GC)	11.80%
ULS Diesel (HO)	2.33%
Kansas City Wheat (KW)	1.08%
Lean Hogs (LH)	1.95%
Live Cattle (LC)	3.77%
Low Sulphur Gas Oil (QS)	2.82%
Natural Gas (NG)	7.97%
Nickel (LN)	3.01%
RBOB Gasoline (XB)	2.56%
Silver (SI)	3.67%
Soybean Meal (SM)	3.13%
Soybean Oil (BO)	3.15%
Soybeans (S)	5.69%
Sugar (SB)	3.00%
WTI Crude Oil (CL)	8.77%
Zinc (LX)	3.33%

## 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	Contract Selection is on the fourth business day of each month. Reweighted and rebalanced annually on a price-percentage basis.
Base Value/Base Date	12/31/1990
Calculation Frequency	Every 15 seconds
Date of Introduction	7/18/2011
Source	The Bloomberg Professional® service

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