

WTI CRUDE OIL REMAINS ON TOP AS S&P DOW JONES INDICES ANNOUNCES 2017 WEIGHTS FOR THE S&P GSCI

NEW YORK, November 10, 2016 – S&P Dow Jones Indices today announced the composition and weights for the 2017 S&P GSCI. The S&P GSCI is a world production-weighted commodity index which, in 2017, will be composed of 24 exchange-traded futures contracts on physical commodities across five sectors including: energy, industrial metals, precious metals, agricultural and livestock.

There will be no new contracts added to or removed from the S&P GSCI for 2017. The 2017 Contract Production Weights (CPWs) become effective with the January 2017 roll period, beginning on **January 9, 2017**. Please refer to the tables provided for the 2017 Contract Production Weights (CPWs) and their respective target weights.

The Contract Production Weights (CPWs) are calculated based on a five-year average of world production, and trading volume from September of the previous year to August of the current year.

COMMODITY WEIGHTS

For 2017, **WTI Crude Oil**, traded on CME Group, will remain the largest weight within the S&P GSCI. **Corn**, traded on CME Group, will have the largest percentage weight increase. **Brent Crude Oil**, traded on ICE Europe, will have the largest percentage weight decrease.

SECTOR WEIGHTS

For 2017, **Energy** will remain the largest sector weight within the S&P GSCI. **Agriculture** will have the largest sector weight increase. **Energy** will have the largest sector weight decrease.

For more information about S&P Dow Jones Indices, please visit www.spdji.com.

Table 1: S&P GSCI Reference Percentage Dollar Weights *

Commodity	2016 RPDW **	2017 RPDW
Chicago Wheat	3.531%	3.902%
Kansas Wheat	0.879%	1.087%
Corn	4.231%	5.491%
Soybeans	2.950%	3.785%
Coffee	0.938%	1.029%
Sugar	1.593%	2.467%
Cocoa	0.452%	0.585%
Cotton	1.186%	1.538%
Live Cattle	4.786%	5.084%
Feeder Cattle	1.550%	1.490%
Lean Hogs	2.300%	2.656%
WTI Crude Oil	23.04%	22.80%
Brent Crude Oil	20.43%	16.49%
Gas Oil	5.822%	4.908%
Heating Oil	5.207%	4.056%
RBOB Gasoline	5.307%	4.666%
Natural Gas	3.241%	3.317%
Aluminum	2.877%	3.251%
LME Copper	3.850%	4.061%
Lead	0.600%	0.741%
Nickel	0.697%	0.659%
Zinc	0.882%	0.999%
Gold	3.245%	4.388%
Silver	0.405%	0.545%

Table 2: S&P GSCI Reference Percentage Sector Weights *

Sector	2016 RPDW **	2017 RPDW
Energy	63.05%	56.24%
Agriculture	15.76%	19.88%
Livestock	8.636%	9.230%
Industrial Metals	8.907%	9.711%
Precious Metals	3.650%	4.933%

* The Reference Percentage Dollar Weights (RPDWs) are determined by using the 2016 Average Contract Reference Price (ACRP) for each individual commodity within the S&P GSCI.

** The RPDW as reported in November 2015 for the 2016 rebalance.

Table 3: S&P GSCI Contract Production Weights

Commodity	2016 CPW	2017 CPW
Chicago Wheat	20181.80	19593.74
Kansas Wheat	4731.456	5539.800
Corn	33563.30	35028.78
Soybeans	8986.094	9317.775
Coffee	18477.47	18863.52
Sugar	350467.6	356948.3
Cocoa	4.498280	4.482378
Cotton	55730.30	56919.26
Live Cattle	92186.84	94811.31
Feeder Cattle	21383.20	22425.74
Lean Hogs	87671.93	89422.62
WTI Crude Oil	11568.56	12637.76
Brent Crude Oil	9256.426	8679.141
Gas Oil	294.9689	286.6551
Heating Oil	78754.85	71069.42
RBOB Gasoline	84209.46	78841.00
Natural Gas	31615.91	32577.49
Aluminum	47.09000	48.69200
LME Copper	19.10000	19.68000
Lead	9.484000	9.894000
Nickel	1.516000	1.658000
Zinc	12.38000	12.58000
Gold	81.79151	85.00658
Silver	752.9706	787.0504

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than based on any other provider in the world. With over 1,000,000 indices and more than 120 years of experience constructing innovative and transparent solutions, S&P Dow Jones Indices defines the way investors measure and trade the markets.

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