

Description

The S&P GSCI Crude Oil Capped Component 2-Month Forward is designed to emphasize the performance of the crude oil market, based on the closest contract expiration included in the index two months from the present date. On a monthly basis, crude oil has a target weight of 32% with the remaining 68% distributed equally to the remaining commodities in the S&P GSCI.

Quick Facts

WEIGHTING METHOD	Capped
REBALANCING FREQUENCY	Monthly
ROLL FREQUENCY	Monthly
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD
LAUNCH DATE	January 20, 2015
FIRST VALUE DATE	March 7, 1995
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:

<https://www.spglobal.com/spdji/en/indices/commodities/sp-gsci-crude-oil-2-month-forward-capped-component>

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS				
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS	
Spot	381.71	6.74%	19.76%	-4.51%	5.18%	3.15%	3.45%	0.23%

Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010	
Spot	15.49%	-9.79%	9.52%	20.32%	-18.21%	-17.37%	-4.67%	1.33%	-4.83%	27.42%

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Spot	18.65%	16.14%	16.07%	0.17	0.21	0.01

Risk is defined as standard deviation calculated based on total returns using monthly values.

Tickers

	TICKER	REUTERS
Spot	SP2SCCL	N/A

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DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P GSCI Crude Oil 2 Month Forward Capped Component was January 20, 2015.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at <http://www.spindices.com/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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