

S&P Dow Jones Indices Announces the 2016 Weights for the Dow Jones Commodity Index

New York, December 4, 2015 – S&P Dow Jones Indices today announced the composition and weights for the 2016 Dow Jones Commodity Index.

The Dow Jones Commodity Index is a broad-market commodity index, which, in 2016, will be composed of 24 exchange-traded futures contracts on physical commodities across three major sectors including: energy, agriculture and livestock, and metals. There will be no new contracts added to or removed from the Dow Jones Commodity Index for 2016.

The weights of the 2015 Dow Jones Commodity Index along with the 2016 target weights are provided in the tables below. The 2016 weights become effective with the January 2016 roll period, beginning on January 8, 2016. Please refer to the tables for the 2016 Total Dollar Value Traded (TDVT) and their respective target weights.

The Total Dollar Value Traded measures liquidity to the extent to which a commodity is the subject of contract trading. The TDVT for the Dow Jones Commodity Index is calculated using a simple average of the Total Dollar Value Traded for the last five years.

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

Table 1: Dow Jones Commodity Index Total Dollar Value Traded *

Commodity	2015 TDVT	2016 TDVT
Chicago Wheat	828.900	870.100
Kansas Wheat	205.100	217.400
Corn	1999.30	2081.80
Soybeans	2897.40	3095.80
Coffee	395.900	424.300
Sugar	670.400	634.100
Cocoa	144.000	165.000
Cotton	269.100	275.400
Live Cattle	606.500	688.900
Feeder Cattle	118.800	157.100
Lean Hogs	359.400	376.300
WTI Crude Oil	17971.8	17407.4
Brent Crude Oil	13857.8	14822.4
Gas Oil	5116.90	5206.40
Heating Oil	3682.70	3855.20
RBOB Gasoline	3614.10	3796.80
Natural Gas	5232.40	4925.70
Aluminum	2968.00	3074.90
LME Copper	6730.80	6971.70
Lead	622.200	666.900
Nickel	1195.30	1330.10
Zinc	1298.00	1422.10
Gold	6441.30	6467.70
Silver	1982.50	2017.90

* The TDVT's (Total Dollar Value Traded) are calculated by using a simple average of the Total Dollar Value Traded for each individual commodity for the last five years within the Dow Jones Commodity Index.

Table 2: Dow Jones Commodity Index Reference Percentage Dollar Weights *

Commodity	2015 RPDW	2016 RPDW
Chicago Wheat	2.828%	3.228%
Kansas Wheat	0.758%	0.806%
Corn	6.495%	7.722%
Soybeans	10.994%	11.484%
Coffee	1.611%	1.574%
Sugar	2.294%	2.352%
Cocoa	0.481%	0.612%
Cotton	0.946%	1.022%
Live Cattle	2.425%	2.555%
Feeder Cattle	0.496%	0.583%
Lean Hogs	1.450%	1.396%
WTI Crude Oil	11.028%	9.962%
Brent Crude Oil	8.717%	8.482%
Gas Oil	3.080%	2.979%
Heating Oil	2.259%	2.206%
RBOB Gasoline	2.371%	2.173%
Natural Gas	8.730%	7.531%
Aluminum	4.853%	4.669%
LME Copper	10.722%	10.587%
Lead	0.996%	1.013%
Nickel	2.271%	2.020%
Zinc	2.303%	2.159%
Gold	9.150%	9.821%
Silver	2.739%	3.064%

* The RPDW's (Reference Percentage Dollar Weights) are determined by using the 2015 Average Contract Reference Price (ACRP) for each individual commodity within the Dow Jones Commodity Index.

About S&P Dow Jones Indices

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