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## About the Index

The S&P GSCI® Capped Indices institute periodic weight caps on the index constituents of the S&P GSCI, the leading measure of general commodity price movements and inflation in the world economy.

The index series is comprised of the S&P GSCI Capped Component 35/20, S&P GSCI Capped Commodity 35/20 and the S&P GSCI Enhanced Capped Component 35/20 Indices. All three indices limit index constituent weights, and thus, provide versions of the S&P GSCI that are more equally-weighted among constituents. The S&P GSCI Capped Indices are intended to be European Union UCITS (Undertakings for Collective Investments in Transferable Securities) III directives compliant.

### Highlights

*S&P GSCI Capped Component 35/20 Index.* Caps the highest weight component of the index at 35% and the remaining components at 20% on a quarterly basis. There are 18 components in the S&P GSCI that includes 24 specific commodities. Only three of those components, petroleum, wheat, and cattle, include more than one specific commodity. All capped excess are distributed proportionally among the remaining components without regard to sector weights.

*S&P GSCI Capped Commodity 35/20 Index.* Maintains continuity and proportion to the S&P GSCI sector weights. The index caps the highest weight commodity of the index at 35% and the remaining commodities at 20% on a quarterly basis. There are 24 specific commodities in the index. All capped excess are distributed proportionally within the specific sector.

*S&P GSCI Enhanced Capped Component 35/20 Index.* Caps the highest weight component of the S&P GSCI Enhanced Index at 35% and the remaining components at 20% on a quarterly basis. There are 18 components in the S&P GSCI that includes 24 specific commodities. Only three of those

components, petroleum, wheat, and cattle, include more than one specific commodity. All capped excess are distributed proportionally among the remaining components without regard to sector weights.

All adjustments are made on a quarterly basis. The determination date for the weighting occurs on the last business day before the first roll date.

### Index Methodology

The S&P GSCI Capped Indices follow the S&P GSCI methodology. The S&P GSCI is calculated primarily on a world production weighted basis, and is comprised of the principal physical commodities that are the subject of active, liquid futures markets. Prior to the implementation of the capped methodologies, the weight of each commodity in the index is determined by the average quantity of production as per the last five years of available data. The production weights are designed to reflect the relative significance of each of the constituent commodities in the world economy while preserving the tradability of the index.

### S&P GSCI and Related Indices

In addition to indices by commodity sector, Standard & Poor's calculates sub-indices of the S&P GSCI on a single component, multi-currency, and forward month basis. Thematic baskets such as Biofuel and Petroleum are also available. Additional information and complete details of the S&P GSCI index methodology are available on the Web site at [www.spgsci.standardandpoors.com](http://www.spgsci.standardandpoors.com).

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For more information, including current data and index performance, visit our Web site:

[www.indices.standardandpoors.com](http://www.indices.standardandpoors.com)

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A series of indices that institute periodic weight caps on the index constituents of the S&P GSCI.

S&P Commodity Indices homepage on BLOOMBERG<sup>SM</sup>: SPCO <GO>.

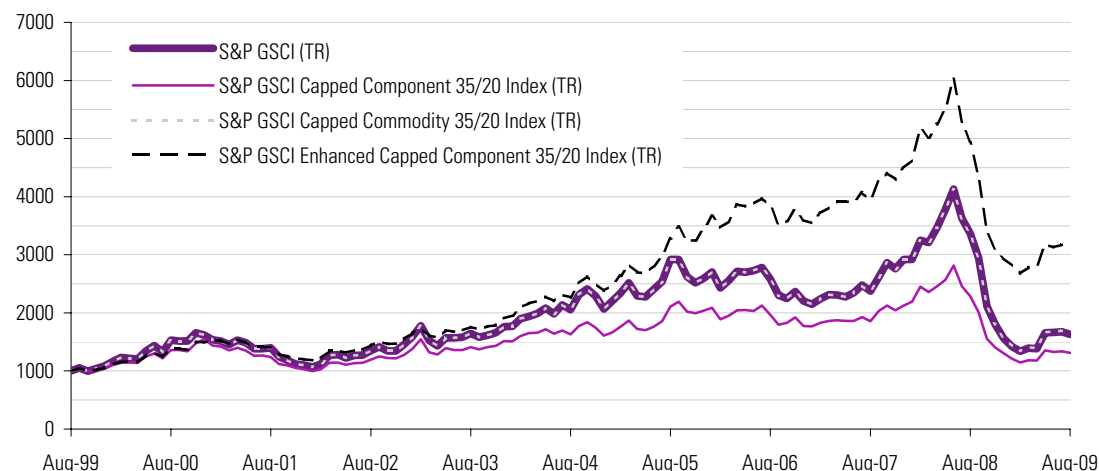
## S&P GSCI Enhanced Capped Index Quarterly Weights - June 30, 2009

Commodities	Dollar Weights
<b>Energy</b>	
Crude Oil	20.0%
Brent Crude	7.4%
Unleaded Gasoline	2.6%
Heating Oil	2.5%
GasOil	2.5%
Natural Gas	11.2%
	46.2%
<b>Industrial Metals</b>	
Aluminum	4.2%
Copper	5.2%
Lead	0.8%
Nickel	1.3%
Zinc	1.0%
	12.5%
<b>Precious Metals</b>	
Gold	5.0%
Silver	0.6%
	5.5%
<b>Agriculture</b>	
Wheat	6.6%
Kansas Wheat	1.4%
Corn	6.9%
Soybeans	4.6%
Cotton	1.8%
Sugar	3.9%
Coffee	1.3%
Cocoa	0.6%
	27.0%
<b>Livestock</b>	
Feeder Cattle	1.0%
Live Cattle	5.3%
Lean Hogs	2.6%
	8.8%

## S&P Commodity Indices

S&P GSCI®
S&P GSCI Capped Indices
S&P GSCI Capped Component 35/20 Index
S&P GSCI Capped Commodity 35/20 Index
S&P GSCI Enhanced Capped Component 35/20 Index

## 10 Year Historical Performance



## Index Performance

		S&P GSCI Capped Component Total Return	S&P GSCI Capped Commodity 35/20 Index TR	S&P GSCI Enhanced Capped Component 35/20 Index TR
<b>Returns</b>	1 Month	-2.37%	-2.19%	-2.51%
	3 Month	-1.37%	-3.50%	-1.22%
<b>Annualized Returns</b>	3 Years	-14.15%	-12.71%	-13.89%
	5 Years	-4.50%	-4.27%	6.62%
	7 Years	2.74%	1.29%	11.69%
<b>Annualized Risk</b>	3 Years Std Dev	31.83%	25.99%	31.69%
	5 Years Std Dev	29.13%	24.01%	29.04%
<b>Sharpe Ratio</b>	3 Years	-0.3963	-0.4906	-0.3898
	5 Years	-0.1094	-0.1825	0.2697
<b>Yearly Returns</b>	2006	-15.09%	-15.09%	-15.09%
	2007	32.67%	32.67%	32.67%
	2008	-46.49%	-46.49%	-46.49%

	S&P GSCI Capped Component Total Return	S&P GSCI Capped Commodity 35/20 Index TR	S&P GSCI Enhanced Capped Component 35/20 Index TR
<b>5 Years Correlation</b>			
S&P GSCI Total Return	1.0000	0.9784	0.9699
Capped Component 35/20 Index TR		1.0000	0.9376
Capped Commodity 35/20 Index TR			1.0000
Enhanced Capped Component 35/20 Index TR			1.0000