Description
The Dow Jones Commodity Index (DJCI) Crude Oil Capped Component is designed to primarily track the performance of the crude oil market, and to a lesser extent, the rest of the commodities market. On a monthly basis, crude oil has a target weight of 15% with the remaining 85% distributed equally to the remaining eligible commodities of the DJCI. All components are capped at 20%.

Historical Performance

![Graph showing historical performance of the Dow Jones Commodity Index Crude Oil Capped Component]

Performance

<table>
<thead>
<tr>
<th>INDEX LEVEL</th>
<th>RETURNS</th>
<th>ANNUALIZED RETURNS</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1 MO</td>
<td>3 MOS</td>
</tr>
<tr>
<td>TOTAL RETURNS</td>
<td>174.97</td>
<td>-6.1%</td>
</tr>
<tr>
<td>EXCESS RETURNS</td>
<td>119.22</td>
<td>-6.11%</td>
</tr>
<tr>
<td>SPOT RETURNS</td>
<td>366.14</td>
<td>0.65%</td>
</tr>
</tbody>
</table>

AS OF APRIL 30, 2020

index_services@spglobal.com

spdji.com
## Calendar Year Performance

<table>
<thead>
<tr>
<th></th>
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<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>TOTAL RETURNS</td>
<td>8.23%</td>
<td>-8.4%</td>
<td>3.86%</td>
<td>6.23%</td>
<td>-22.36%</td>
<td>-9.79%</td>
<td>-8.36%</td>
<td>-2.03%</td>
<td>-11.55%</td>
<td>23.42%</td>
</tr>
<tr>
<td>EXCESS RETURNS</td>
<td>5.97%</td>
<td>-10.2%</td>
<td>2.88%</td>
<td>5.88%</td>
<td>-22.41%</td>
<td>-9.82%</td>
<td>-8.41%</td>
<td>-2.12%</td>
<td>-11.6%</td>
<td>23.25%</td>
</tr>
<tr>
<td>SPOT RETURNS</td>
<td>12.84%</td>
<td>-6.77%</td>
<td>9.76%</td>
<td>16.4%</td>
<td>-16.73%</td>
<td>-9.17%</td>
<td>-7.02%</td>
<td>3.15%</td>
<td>-8.38%</td>
<td>31.32%</td>
</tr>
</tbody>
</table>

## Risk

<table>
<thead>
<tr>
<th>Risk Measure</th>
<th>3 YRS</th>
<th>5 YRS</th>
<th>10 YRS</th>
<th>3 YRS</th>
<th>5 YRS</th>
<th>10 YRS</th>
</tr>
</thead>
<tbody>
<tr>
<td>ANNUALIZED RISK</td>
<td>12.61%</td>
<td>12.08%</td>
<td>13.85%</td>
<td>-0.76</td>
<td>-0.75</td>
<td>-0.44</td>
</tr>
<tr>
<td>ANNUALIZED RISK-ADJUSTED RETURNS</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Risk is defined as standard deviation calculated based on total returns using monthly values.
Spot returns only reflect prices levels of futures contracts included in the index. Spot returns are used as a calculation component of the excess returns that add rolling returns and total returns that also include collateral yield.

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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