

# MSCI Commodity Producers Indices

Designed to reflect the performance of commodity producers stocks



Indices

The MSCI Commodity Producers Indices are the first equity-based indices designed to reflect the performance of commodity producers within the energy, metals and agricultural sectors. Constructed by aggregating selected Global Industry Classification Standard (GICS®) sub-industries, the MSCI Commodity Producers Indices can serve as a broad equity proxy for global commodities. The MSCI Commodity Producers Indices are part of the recently launched MSCI Thematic & Strategy Indices.

## Key Benefits & Features

**Relevant Benchmark for Equity-based Commodity Strategies** — Designed as a benchmark for an equity portfolio with significant exposure to global commodities, the MSCI Commodity Producers Indices are easy to understand equity-based indices.

**Robust and Transparent Performance Measurement and Manager Evaluation Tool** — The MSCI Commodity Producers Indices can be used by fund managers, pension plans and others for performance attribution, performance measurement, and manager evaluation for an equity-based commodity strategy.

**Choice of Weighting Options** — In addition to market capitalization-weighted MSCI Commodity Producers Indices, sector capped weighted indices are also available. The sector capped weighting scheme gives equal weight to the energy, metals and agriculture sectors at each Quarterly Index Review.

**Flexible and Broad Country Coverage** — MSCI Commodity Producers Indices can be calculated for most MSCI Developed, Emerging and Frontier Markets countries, regions and sectors.

**Index Licensing** — The MSCI Commodity Producers Indices may be licensed for use globally for portfolio management and benchmarking purposes, as well as to serve as the basis of structured products and other index-linked investment vehicles such as ETFs and ETNs.

Commodity Sector	GICS Industry	GICS Sub-Industry	GICS Code
Energy	Oil, Gas & Consumable Fuels Energy Equipment & Services	Integrated Oil & Gas	10102010
		Oil & Gas Exploration & Production	10102020
		Coal & Consumable Fuels	10102050
Metals	Metals & Mining	Aluminum	15104010
		Diversified Metals & Mining	15104020
		Steel	15104050
		Gold	15104030
		Precious Metals & Minerals	15104040
Agriculture	Paper & Forest Products	Forest Products	15105010
		Paper Products	15105020
	Chemicals Food Products	Fertilizers & Agricultural Chemicals	15101030
		Agricultural Products	30202010

Note: Commodity Producers Sectors are not official GICS® sectors but aggregated subsets of GICS sub-industries based on the MSCI Commodity Producers Indices Methodology.

GICS Components of the MSCI Commodity Producers Indices

# MSCI Commodity Producers Indices – Product Information

The MSCI Commodity Producers Indices can be calculated for most MSCI Developed, Emerging and Frontier Markets countries, regions and sectors, and may be licensed by clients who subscribe to the corresponding MSCI Developed Markets or Emerging Markets index or security level product.

## Data Provided

Index Level Data	Security Level Data	
MSCI Index Code	Calculation Date	Sub-industry Code
Index Variant Type	MSCI Index Code	Sub-industry Name
Index Name	Index Name	Price in Local
Index in USD (today)	Reuters Code	Unit of Quotation
Index in USD (1 day ago)	Bloomberg Code	Currency of Price
Performance in Percent USD	Sedol Code	Spot FX Rate
Index in EUR (today)	CUSIP	Number of Shares
Index in EUR (1 day ago)	ISIN	Foreign Inclusion Factor
Performance in Percent EUR	Timeseries	Price Adjustment Factor
Index in Local (today)	MSCI Security Code	Adjusted Market Cap in USD
Index in Local (1 day ago)	Security Name	Closing Market Cap in USD
Performance in Percent Local	Country	Percentage Weight

## Delivery

- **Direct delivery** – index and security level files are delivered daily via internet FTP
- **Vendors**
  - Index and security level data – FactSet, Mellon Analytical Solutions, Rimes, Risk Metrics, Style Research and Thomson/DataStream
  - Index level data – Bloomberg and Reuters

## Frequency

- Daily delivery of index and security level data
- Real-time index levels available on client request

## History

- Daily index level history from December 31, 1998 for MSCI Commodity Producers Indices based on MSCI Standard Indices
- Daily index level history from June 1, 2007 for MSCI Commodity Producers Indices based on MSCI Global Investable Market Indices

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**MSCI** About MSCI

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<sup>1</sup> As of June 30, 2011, based on eVestment, Lipper and Bloomberg data.