

**FTSE Russell** Factsheet

# FTSE/CoreCommodity CRB® Index

The FTSE/CoreCommodity CRB® Index is based on Exchange Traded Futures. The Index represents 19 commodities, grouped by liquidity into 4 groups. Petroleum products capped at 33%, other 3 groups equal weighted. FTSE Commodity Indices also offers Non-Agri, Non-Energy and 3 month Forward versions. The FTSE/CoreCommodity CRB® Indices are administered by FTSE International Limited.

#### **Available Indices**

FTSE/CC CRB® Index Excess Return (.TRCCRB)

FTSE/CC CRB® Index Total Return (.TRCCRBTR)

FTSE/CC CRB® Index Total Return (Overnight Rate) (.TRCCRBTS)

FTSE/CC CRB® 3 Month Forward Index Excess Return (.TRCCTBER)

FTSE/CC CRB® 3 Month Forward Index Total Return (.TRCCTBTR)

FTSE/CC CRB® 3 Month Forward Index Total Return (Overnight Rate) (.TRCCTBTS)

## **Index Components**

Aluminium, Cocoa, Coffee, Copper, Corn, Cotton, Crude Oil, Gold, Heating Oil, Lean Hogs, Live Cattle, Natural Gas, Nickel, Orange Juice, RBOB Gasoline, Silver, Soybeans, Sugar, and Wheat.

## **Weighting Scheme**

Commodities are organized into 4 groups based on liquidity:

- ☐ Group 1: Petroleum products capped at 33%
  - Group 2: Seven highly liquid commodities (equal weighted at 6%) capped at 42%
- ☐ Group 3: Four liquid commodities (equal weighted at 5%) capped at 20%
- $\hfill \Box$  Group 4: Five commodities (equal weighted at 1%) capped at 5%

## **Historical Performance - Total Return**



## Performance, Volatility and Risk

Total Return - Annualized					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® TOTAL RETURN INDEX	22.66	5.87	14.08	6.34	18.12
FTSE/CC CRB® 3 MONTH FWD TR INDEX	22.98	5.36	13.42	6.75	18.49
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE/CC CRB® TOTAL RETURN INDEX	-9.33	38.55	21.99	0.02	18.38
FTSE/CC CRB® 3 MONTH FWD TR INDEX	-3.20	42.05	20.71	1.11	17.03
Annualized Standard Deviation					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® TOTAL RETURN INDEX	13.39	15.89	14.81	14.78	16.67
FTSE/CC CRB® 3 MONTH FWD TR INDEX	12.06	14.98	13.63	13.67	15.56
Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® TOTAL RETURN INDEX	1.69	0.37	0.95	0.43	1.09
FTSE/CC CRB® 3 MONTH FWD TR INDEX	1.90	0.36	0.98	0.49	1.19

Data as at: 31 August 2025

## **FEATURES**

## **Objective**

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

#### Inevitability

Exchange traded commodity futures are selected and weighted to ensure that the index is investable

#### Liquidity

Commodities are selected from regulated global futures exchanges

## **Transparency**

The index uses a transparent, rules-based calculation process. Index Methodologies are freely available on the FTSE Russell website.

## **Availability**

The index is available in excess return, total return based on 3 month T-bill and SOFR overnight rate also same versions for 3 month forward index.

## Selection

The inclusion or removals of commodities are determined by the CC CRB Oversight Committee.

The Committee take various factors into account when considering inclusion or removal:

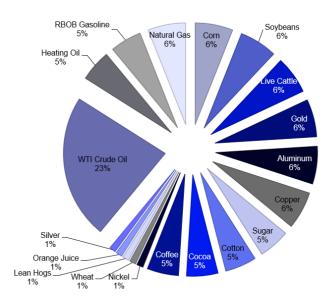
Requisite liquidity as demonstrated by suitable levels of open interest, trading volumes, bid/ask spreads

Global economic significance; such as consumption, production levels and trends

Commodity sector correlations, relationships and properties

Contribution to strategic properties commonly associated with commodities as an asset class, e.g., inflation protection, diversification to traditional financial assets, etc.

## **Percentage Weight by Commodity**



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## **INFORMATION**

#### Index

FTSE/CoreCommodity CRB® Total Return Index

## **Index Launch**

Original CRB Version introduced on 1957 and the revised arithmetic version on 20 June 2005

## **Base Date**

03 January 1994

#### **Distribution**

Via SFTP and Email

## **Currency**

United States Dollar

#### **Review Dates**

Monthly rebalance after close of 6<sup>th</sup> business day to reinstate the fixed weights.

#### **Historical Data**

Available from January 1994

## **Contact Us**

To learn more, visit

https://www.lseg.com/en/ftserussell/indices/commodity-indices

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