



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%
- 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	-17.91	10.91	3.88	2.38	23.12
FTSE/CC CRB® 3 MONTH FWD TR INDEX	-18.51	9.31	2.40	3.11	22.18
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	18.19	15.52	14.79	16.15	17.13
FTSE/CC CRB® 3 MONTH FWD TR INDEX	17.35	14.32	13.64	15.14	15.83
Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® TOTAL RETURN INDEX	-0.98	0.70	0.26	0.15	1.35
FTSE/CC CRB® 3 MONTH FWD TR INDEX	-1.07	0.65	0.18	0.21	1.40

Data as at: 30 April 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:

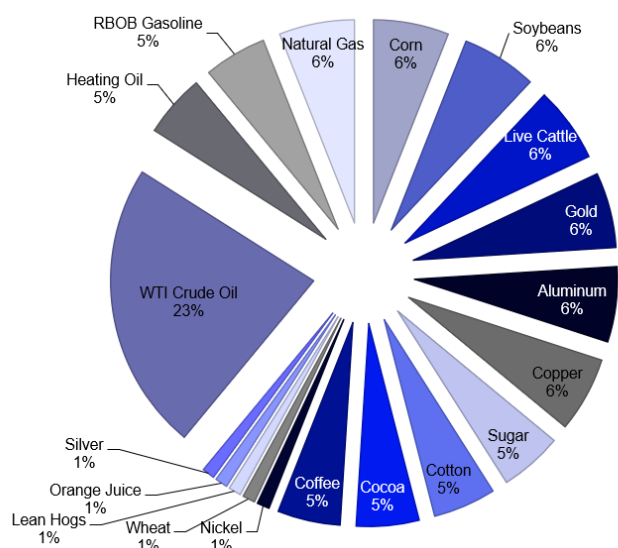
Requisite liquidity as demonstrated by suitable levels of open interest, trading volumes, bid/ask spreads

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



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 6th business day to reinstate the fixed weights.

Historical Data

Available from January 1994

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