



**FTSE
RUSSELL**
An LSEG Business

FTSE Russell Factsheet

FTSE/CoreCommodity CRB® Single Commodity Index

Data as at: 31 December 2024

The FTSE/CoreCommodity CRB® Single Commodity Indices are based on Exchange Traded Futures. These indices are tracking the performance of single commodities such as Gold, Silver, Copper, WTI Crude Oil, Natural Gas, Unleaded Gasoline and Heating Oil. FTSE Commodity Indices also offers FTSE/Core Commodity CRB Index, Non-Energy, Non-Agri & Livestock and 3 month Forward versions and total returns based on US Treasury Bill rate and US Fed published overnight rate. The FTSE/CoreCommodity CRB® Indices are administered by FTSE International Limited.

Available Indices

FTSE/CoreCommodity CRB® Gold Excess Return Index (.CRBGC)

FTSE/CoreCommodity CRB® Gold Total Return Index (.CRBGCT)
FTSE/CoreCommodity CRB® Gold Total Return (Overnight Rate) Index (.CRBGCTS)
FTSE/CoreCommodity CRB® Gold 3-Month Forward Excess Return Index (.CRBGC3)
FTSE/CoreCommodity CRB® Gold 3-Month Forward Total Return Index (.CRBGCT3)
FTSE/CoreCommodity CRB® Gold 3-Month Forward Total Return (Overnight Rate) Index (.CRBGCS3)

FTSE/CoreCommodity CRB® Silver Excess Return Index (.CRBSI)

FTSE/CoreCommodity CRB® Silver Total Return Index (.CRBSIT)
FTSE/CoreCommodity CRB® Silver Total Return (Overnight Rate) Index (.CRBSITS)
FTSE/CoreCommodity CRB® Silver 3-Month Forward Excess Return Index (.CRBSI3)
FTSE/CoreCommodity CRB® Silver 3-Month Forward Total Return Index (.CRBSIT3)
FTSE/CoreCommodity CRB® Silver 3-Month Forward Total Return (Overnight Rate) Index (.CRBSIS3)

FTSE/CoreCommodity CRB® Copper Excess Return Index (.CRBHG)

FTSE/CoreCommodity CRB® Copper Total Return Index (.CRBHGT)
FTSE/CoreCommodity CRB® Copper Total Return (Overnight Rate) Index (.CRBHGTS)
FTSE/CoreCommodity CRB® Copper 3-Month Forward Excess Return Index (.CRBHG3)
FTSE/CoreCommodity CRB® Copper 3-Month Forward Total Return Index (.CRBHGT3)
FTSE/CoreCommodity CRB® Copper 3-Month Forward Total Return (Overnight Rate) Index (.CRBHGS3)

FTSE/CoreCommodity CRB® Crude Oil Excess Return Index (.CRBCL)

FTSE/CoreCommodity CRB® Crude Oil Total Return Index (.CRBCLT)
FTSE/CoreCommodity CRB® Crude Oil Total Return (Overnight Rate) Index (.CRBCLTS)
FTSE/CoreCommodity CRB® Crude Oil 3-Month Forward Excess Return Index (.CRBCL3)
FTSE/CoreCommodity CRB® Crude Oil 3-Month Forward Total Return Index (.CRBCLT3)
FTSE/CoreCommodity CRB® Crude Oil 3-Month Forward Total Return (Overnight Rate) Index (.CRBCLS3)

FTSE/CoreCommodity CRB® Heating Oil Excess Return Index (.CRBHO)

FTSE/CoreCommodity CRB® Heating Oil Total Return Index (.CRBHOT)
FTSE/CoreCommodity CRB® Heating Oil Total Return (Overnight Rate) Index (.CRBHOTS)
FTSE/CoreCommodity CRB® Heating Oil 3-Month Forward Excess Return Index (.CRBHO3)
FTSE/CoreCommodity CRB® Heating Oil 3-Month Forward Total Return Index (.CRBHOT3)
FTSE/CoreCommodity CRB® Heating Oil 3-Month Forward Total Return (Overnight Rate) Index (.CRBHOS3)

FTSE/CoreCommodity CRB® Natural Gas Excess Return Index (.CRBNG)

FTSE/CoreCommodity CRB® Natural Gas Total Return Index (.CRBNGT)
FTSE/CoreCommodity CRB® Natural Gas Total Return (Overnight Rate) Index (.CRBNGTS)
FTSE/CoreCommodity CRB® Natural Gas 3-Month Forward Excess Return Index (.CRBNG3)
FTSE/CoreCommodity CRB® Natural Gas 3-Month Forward Total Return Index (.CRBNGT3)
FTSE/CoreCommodity CRB® Natural Gas 3-Month Fwd Total Return (Overnight Rate) Index (.CRBNGS3)

FTSE/CoreCommodity CRB® Unleaded Gasoline Excess Return Index (.CRBRB)

FTSE/CoreCommodity CRB® Unleaded Gasoline Total Return Index (.CRBRBT)
FTSE/CoreCommodity CRB® Unleaded Gasoline Total Return (Overnight Rate) Index (.CRBRBTS)
FTSE/CoreCommodity CRB® Unleaded Gasoline 3-Month Forward Excess Return Index (.CRBRB3)
FTSE/CoreCommodity CRB® Unleaded Gasoline 3-Month Forward Total Return Index (.CRBRBT3)
FTSE/CoreCommodity CRB® Unleaded Gasoline 3-Month Fwd Total Return (Overnight Rate) Index (.CRBRBS3)

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.

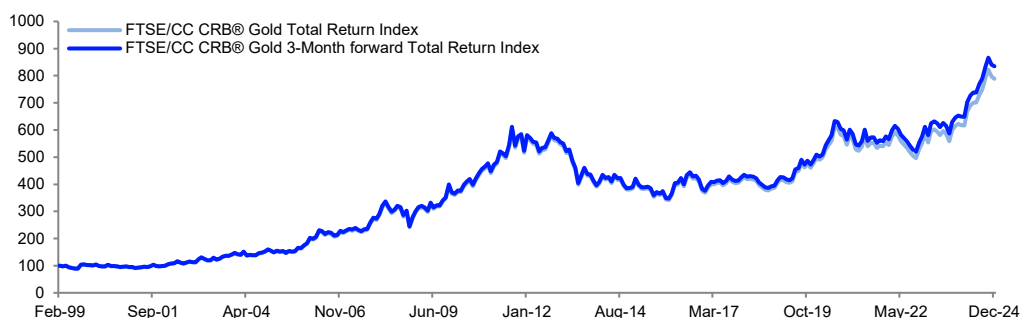
Availability

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.

Performance, Volatility and Risk

Total Return - Annualized					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® GOLD TR INDEX	-6.30	26.29	26.46	12.37	10.53
FTSE/CC CRB® GOLD 3M FWD TR INDEX	-4.39	27.42	27.44	13.13	11.24
FTSE/CC CRB® SILVER TR INDEX	-28.69	-3.20	20.44	7.27	9.26
FTSE/CC CRB® SILVER 3M FWD TR INDEX	-27.74	-2.75	20.94	7.76	9.50
FTSE/CC CRB® COPPER TR INDEX	-40.53	-16.18	5.36	-1.33	8.77
FTSE/CC CRB® COPPER 3M FWD TR INDEX	-39.26	-14.94	6.04	-0.45	9.21
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	25.28	-13.93	13.60	12.45	7.33
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	20.07	-14.71	9.72	13.69	12.71
FTSE/CC CRB® NATURAL GAS TR INDEX	24.24	2.95	-20.89	-32.24	-25.21
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	-4.29	-13.19	-10.52	-17.19	-4.75
FTSE/CC CRB® HEATING OIL TR INDEX	28.84	-22.56	-2.36	27.86	15.67
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	17.95	-21.51	0.27	16.96	10.30
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	23.60	-17.64	5.86	19.78	17.63
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	24.12	-12.88	12.53	18.26	16.86
Index Returns – By Year					
	2019	2020	2021	2022	2023
FTSE/CC CRB® GOLD TR INDEX	18.08	21.55	-4.29	-0.72	12.82
FTSE/CC CRB® GOLD 3M FWD TR INDEX	18.19	22.81	-4.17	0.17	13.24
FTSE/CC CRB® SILVER TR INDEX	13.88	43.64	-12.15	2.59	-0.23
FTSE/CC CRB® SILVER 3M FWD TR INDEX	13.98	43.58	-12.33	3.11	0.19
FTSE/CC CRB® COPPER TR INDEX	7.27	24.00	27.84	-13.07	4.85
FTSE/CC CRB® COPPER 3M FWD TR INDEX	7.21	23.96	27.11	-12.47	6.24
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	34.48	-38.72	63.47	29.94	-3.74
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	33.39	-25.91	67.13	33.13	0.57
FTSE/CC CRB® NATURAL GAS TR INDEX	-30.47	-44.93	36.55	19.24	-66.99
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	-21.28	-21.05	74.96	49.10	-57.43
FTSE/CC CRB® HEATING OIL TR INDEX	24.02	-37.92	59.55	119.04	-2.18
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	23.05	-35.31	57.75	68.25	-5.13
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	42.94	-25.42	75.77	54.03	5.40
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	31.66	-21.89	68.75	41.09	4.13
Annualized Standard Deviation					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® GOLD TR INDEX	16.77	15.60	14.92	14.56	16.25
FTSE/CC CRB® GOLD 3M FWD TR INDEX	16.63	15.52	14.81	14.42	16.14
FTSE/CC CRB® SILVER TR INDEX	29.53	30.71	30.86	29.59	33.76
FTSE/CC CRB® SILVER 3M FWD TR INDEX	29.35	30.57	30.66	29.33	33.47
FTSE/CC CRB® COPPER TR INDEX	20.73	21.80	21.79	23.37	23.53
FTSE/CC CRB® COPPER 3M FWD TR INDEX	20.08	20.69	20.50	22.56	22.87
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	31.98	31.59	27.68	36.91	54.75
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	29.59	28.27	24.69	33.45	40.36
FTSE/CC CRB® NATURAL GAS TR INDEX	62.28	55.45	55.83	65.60	61.11
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	40.83	33.89	38.28	52.23	47.15
FTSE/CC CRB® HEATING OIL TR INDEX	29.17	27.95	25.93	38.15	40.06
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	27.41	25.98	22.99	30.59	33.37
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	29.53	28.79	26.43	35.24	44.87
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	26.83	26.32	23.68	31.28	37.28
Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® GOLD TR INDEX	-0.38	1.68	1.77	0.85	0.65
FTSE/CC CRB® GOLD 3M FWD TR INDEX	-0.26	1.77	1.85	0.91	0.70
FTSE/CC CRB® SILVER TR INDEX	-0.97	-0.10	0.66	0.25	0.27
FTSE/CC CRB® SILVER 3M FWD TR INDEX	-0.94	-0.09	0.68	0.26	0.28
FTSE/CC CRB® COPPER TR INDEX	-1.96	-0.74	0.25	-0.06	0.37
FTSE/CC CRB® COPPER 3M FWD TR INDEX	-1.95	-0.72	0.29	-0.02	0.40
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	0.79	-0.44	0.49	0.34	0.13
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	0.68	-0.52	0.39	0.41	0.31
FTSE/CC CRB® NATURAL GAS TR INDEX	0.39	0.05	-0.37	-0.49	-0.41
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	-0.10	-0.39	-0.27	-0.33	-0.10
FTSE/CC CRB® HEATING OIL TR INDEX	0.99	-0.81	-0.09	0.73	0.39
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	0.66	-0.83	0.01	0.55	0.31
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	0.80	-0.61	0.22	0.56	0.39
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	0.90	-0.49	0.53	0.58	0.45

Historical Performance – Total Return



Source: FTSE Russell as at 31 December 2024. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

INFORMATION

Index

FTSE/CoreCommodity CRB®
Single Commodity Index

Index Launch

Original CRB Version introduced on 1957 and the revised arithmetic version on 20 June 2005. The FTSE/CoreCommodity CRB Single Commodity Index version introduced on 30 September 2024.

Base Date

04 January 1999

Distribution

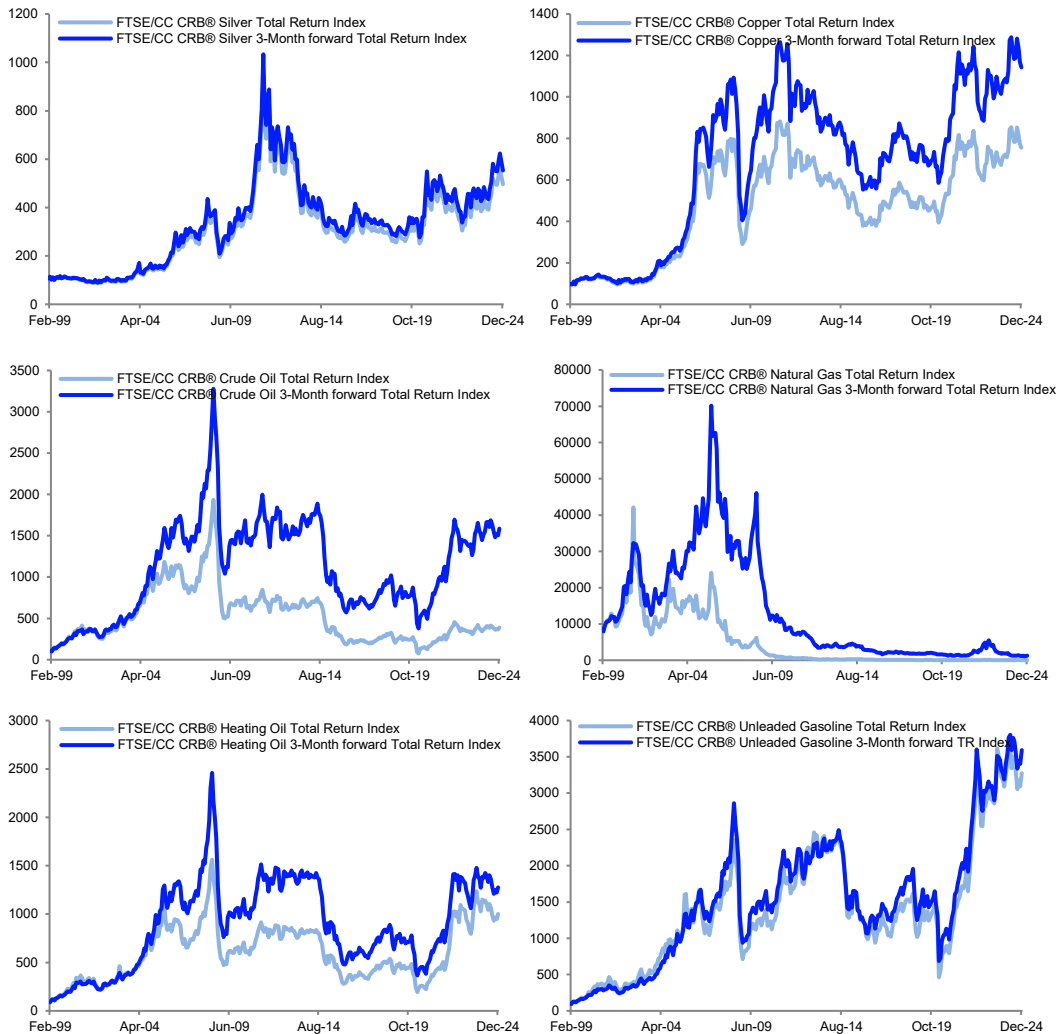
Via SFTP and Email

Currency

United States Dollar

Historical Data

Available from January 1999



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