



We are now Refinitiv, formerly the Financial and Risk business of Thomson Reuters. We've set a bold course for the future – both ours and yours – and are introducing our new brand to the world.

As our brand migration will be gradual, you will see traces of our past through documentation, videos, and digital platforms.

Thank you for joining us on our brand journey.



REFINITIVTM 

The Refinitiv logo, featuring the word 'REFINITIV' in a bold, black, sans-serif font, followed by a trademark symbol (TM). To the right of the text is a blue graphic symbol consisting of two perpendicular lines of equal length, forming an L-shape.

THOMSON REUTERS EQUAL WEIGHT COMMODITY TOTAL RETURN INDEX

THOMSON REUTERS INDICES

THOMSON REUTERS COMMODITY INDICES

The Thomson Reuters Equal Weight Commodity Total Return Index is a broad based commodity index reflecting the price movement of 17 exchange traded future contracts. Thomson Reuters Commodity Indices also offers Thomson Reuters/CoreCommodity CRB Index, Non-Energy, Non-Agri and 3 month Forward versions.

AVAILABLE INDICES

Thomson Reuters Equal Weight Commodity Excess Return Index (.TRCCIER)
 Thomson Reuters Equal Weight Commodity Total Return Index (.TRCCITR)
 Thomson Reuters Equal Weight Commodity Index (.TRCCI) – Old CRB Index

INDEX CHARACTERISTICS

Index Snapshot:	
Energy	18%
Agriculture	47%
Livestock	12%
Metals	23%

METHODOLOGY

Thomson Reuters Equal Weight Commodity Total Return index is based on the average daily prices of 17 component commodities. The commodities are considered in equal weights, which are maintained through daily arithmetic averaging.

Index Components: Cocoa, Coffee, Copper, Corn, Soybeans, Cotton, Crude Oil, Gold, Heating Oil, Lean Hogs, Live Cattle, Natural Gas, Platinum, Silver, Soy Oil, Sugar and Wheat

Weighting scheme: Equal weighted

Rebalance: Daily

Roll: The roll periods take place during the week leading up to the second Friday of the same six months (Jan, Feb, Apr, June, Aug, and Nov) every year.

Index Snapshot:	
Number of Components	17
Currency	USD
Inception Date	20 AUG 1999
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HISTORICAL PERFORMANCE - TOTAL RETURNS VS EXCESS RETURNS



THOMSON REUTERS EQUAL WEIGHT COMMODITY TOTAL RETURN INDEX

Total Return - Annualized					
	3M	6M	1Y	3Y	5Y
TR EQUAL WEIGHT COMMODITY TR INDEX	-14.55	-10.71	-2.54	-1.33	-6.31
TR EQUAL WEIGHT COMMODITY ER INDEX	-16.28	-12.44	-4.15	-2.20	-6.66

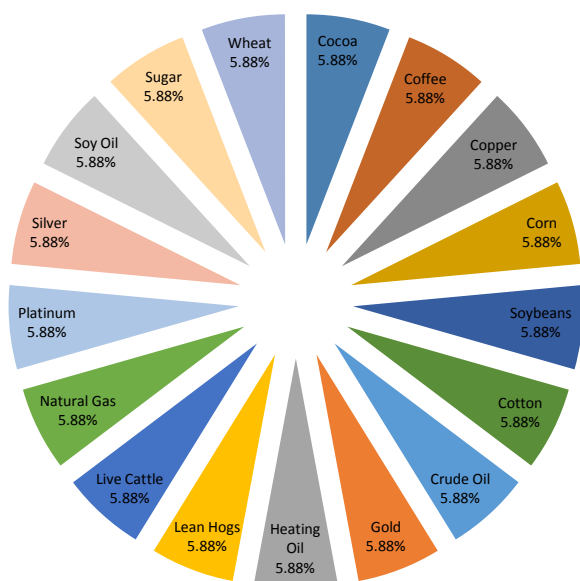
Index Returns – By Year					
	2013	2014	2015	2016	2017
TR EQUAL WEIGHT COMMODITY TR INDEX	-10.11	-10.31	-17.76	5.61	0.50
TR EQUAL WEIGHT COMMODITY ER INDEX	-10.12	-9.56	-17.80	5.28	-0.43

Annualized Standard Deviation					
	3M	6M	1Y	3Y	5Y
TR EQUAL WEIGHT COMMODITY TR INDEX	10.76	9.55	8.61	9.66	9.79
TR EQUAL WEIGHT COMMODITY ER INDEX	10.77	9.56	8.62	9.67	9.81

Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
TR EQUAL WEIGHT COMMODITY TR INDEX	-1.35	-1.12	-0.29	-0.14	-0.64
TR EQUAL WEIGHT COMMODITY ER INDEX	-1.51	-1.30	-0.48	-0.23	-0.68

Data as of 30 Sep 2018

% WEIGHT BY COMMODITY



Thomson Reuters has over 30 years' expertise in the Indices business and has calculated many of the most widely-held indices in the world. Our pure beta indices and smart indices address many investor objectives across asset classes, themes, regions and sectors.

We offer comprehensive institutional-quality solutions and a full-service indexing partnership to help you get your ideas to market efficiently. This is backed by our industry leading platform of financial intelligence and trust principles which guarantee integrity.

For Further Information financial.tr.com/indices
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