

REFINITIV EQUAL WEIGHT COMMODITY TOTAL RETURN INDEX

REFINITIV INDICES

REFINITIV COMMODITY INDICES

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

AVAILABLE INDICES

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

INDEX CHARACTERISTICS

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

METHODOLOGY

Refinitiv 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

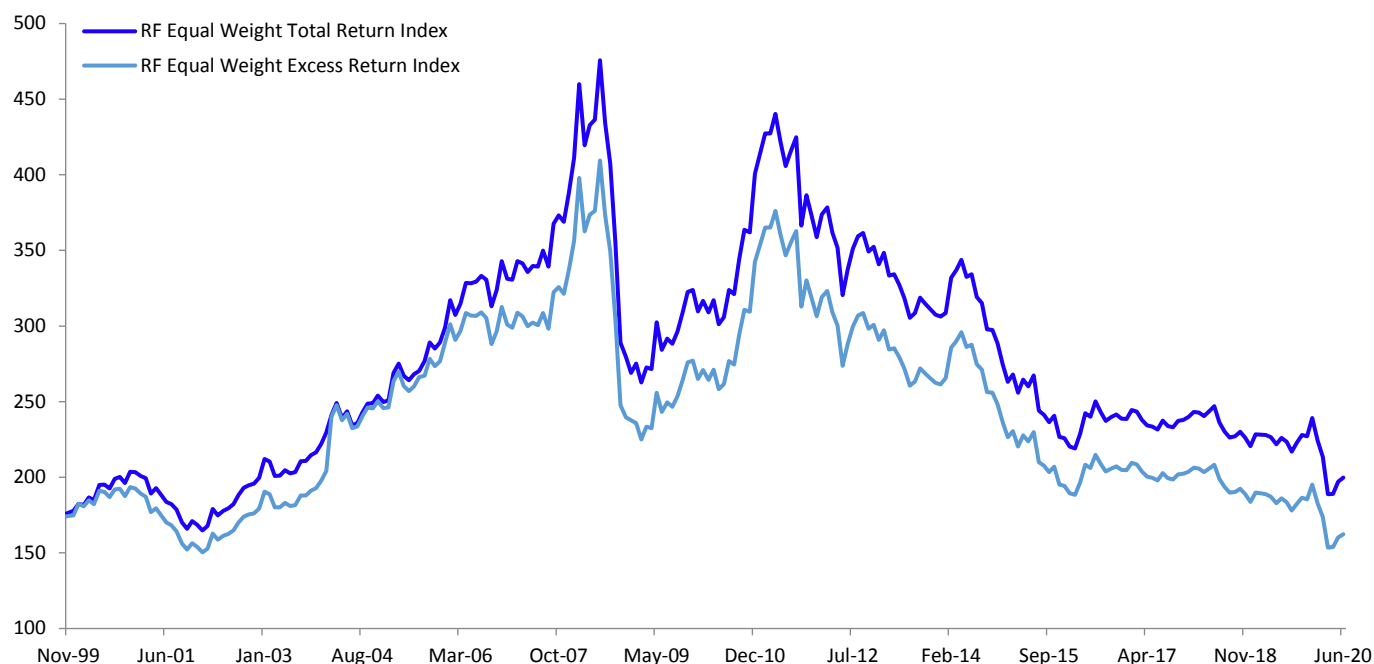
Weighting scheme: Equal weighted

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



REFINITIV EQUAL WEIGHT COMMODITY TOTAL RETURN INDEX

Total Return - Annualized

	3M	6M	1Y	3Y	5Y
RF EQUAL WEIGHT COMMODITY TR INDEX	26.33	-30.57	-11.56	-4.80	-5.65
RF EQUAL WEIGHT COMMODITY ER INDEX	26.15	-31.02	-12.64	-6.36	-6.71

Index Returns – By Year

	2015	2016	2017	2018	2019
RF EQUAL WEIGHT COMMODITY TR INDEX	-17.76	5.61	0.50	-8.02	8.43
RF EQUAL WEIGHT COMMODITY ER INDEX	-17.80	5.28	-0.43	-9.81	6.19

Annualized Standard Deviation

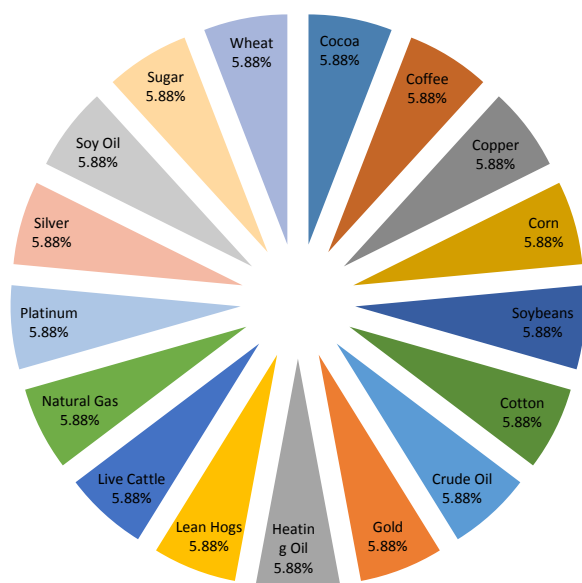
	3M	6M	1Y	3Y	5Y
RF EQUAL WEIGHT COMMODITY TR INDEX	17.30	20.40	15.73	11.62	11.28
RF EQUAL WEIGHT COMMODITY ER INDEX	17.30	20.41	15.73	11.63	11.30

Annualized Sharpe Ratio

	3M	6M	1Y	3Y	5Y
RF EQUAL WEIGHT COMMODITY TR INDEX	1.52	-1.50	-0.73	-0.41	-0.50
RF EQUAL WEIGHT COMMODITY ER INDEX	1.51	-1.52	-0.80	-0.55	-0.59

Data as of 30 Jun 2020

% WEIGHT BY COMMODITY



Refinitiv 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 refinitiv.com/en/financial-data/indices
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