
SEPTEMBER 2024

FTSE/CORECOMMODITY CRB[®]

SINGLE COMMODITY INDEX

FACTSHEET



**FTSE
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An LSEG Business

FTSE/CORECOMMODITY CRB® SINGLE COMMODITY EXCESS & TOTAL RETURN INDEX

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. CRB Single Commodity Index offers excess return, total return based on 3 month US Treasury Bill and total return (daily compound) based on US Fed published overnight rate version along with 3 month forward excess return and total return versions.

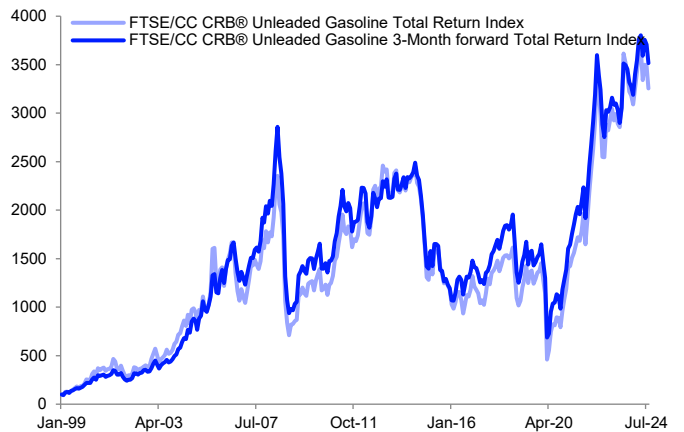
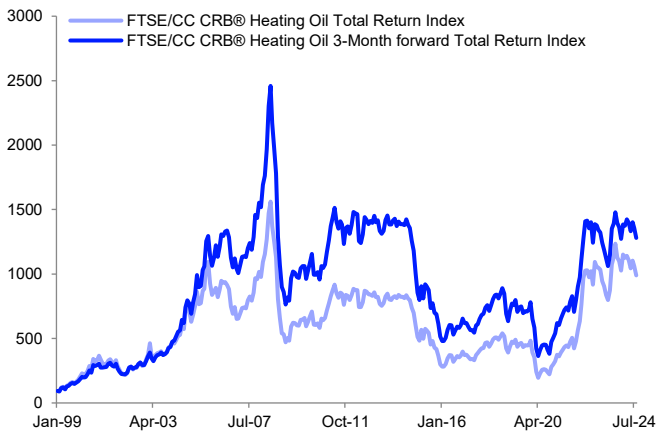
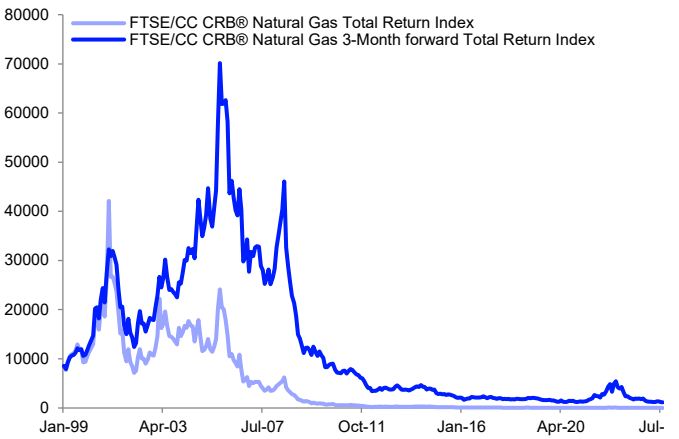
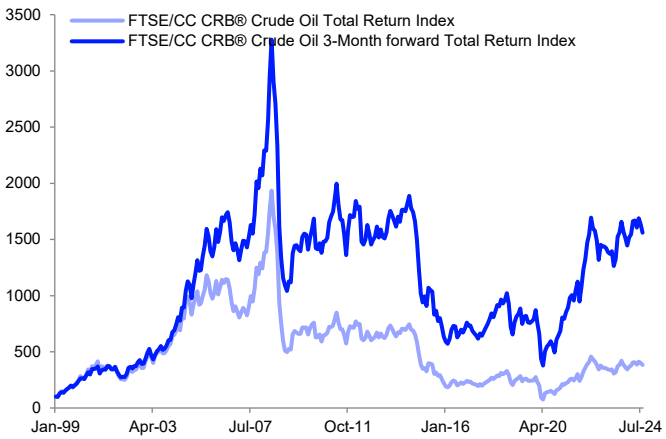
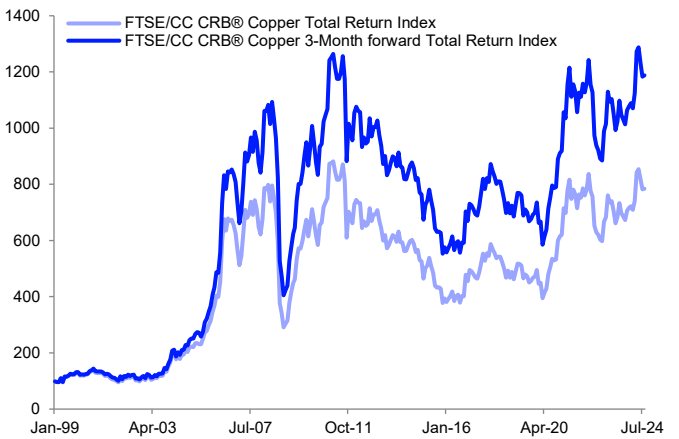
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AVAILABLE INDICES

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 Forward Total Return (Overnight Rate) Index	.CRBNGS3
FTSE CRB® CoreCommodity 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 Forward Total Return (Overnight Rate)	.CRBRBS3

HISTORICAL PERFORMANCE – RETURNS VS 3-MONTH FORWARD



Total Return - Annualized					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® GOLD TOTAL RETURN INDEX	31.45	42.10	27.93	10.68	9.36
FTSE/CC CRB® GOLD 3 MONTH FWD TR INDEX	31.58	42.81	28.27	11.30	10.00
FTSE/CC CRB® SILVER TOTAL RETURN INDEX	-19.90	53.27	16.84	6.04	8.58
FTSE/CC CRB® SILVER 3 MONTH FWD TR INDEX	-19.92	53.93	17.00	6.45	8.81
FTSE/CC CRB® COPPER TOTAL RETURN INDEX	-28.55	21.61	12.46	0.86	11.71
FTSE/CC CRB® COPPER 3 MONTH FWD TR INDEX	-27.69	22.27	13.35	1.64	12.18
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	-2.64	-1.29	0.13	16.37	9.38
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	-10.94	-1.84	-0.18	17.76	15.36
FTSE/CC CRB® NATURAL GAS TR INDEX	-66.55	-38.57	-57.52	-41.18	-30.62
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	-44.65	-17.08	-39.86	-16.49	-6.03
FTSE/CC CRB® HEATING OIL TR INDEX	-19.17	-25.83	-12.81	31.81	17.98
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	-15.35	-15.82	-8.09	21.27	12.87
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	-10.01	-12.17	-7.64	24.51	21.20
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	-8.41	-4.34	0.57	21.53	19.69

Index Returns – By Year					
	2019	2020	2021	2022	2023
FTSE/CC CRB® GOLD TOTAL RETURN INDEX	18.08	21.55	-4.29	-0.72	12.82
FTSE/CC CRB® GOLD 3 MONTH FWD TR INDEX	18.19	22.81	-4.17	0.17	13.24
FTSE/CC CRB® SILVER TOTAL RETURN INDEX	13.88	43.64	-12.15	2.59	-0.23
FTSE/CC CRB® SILVER 3 MONTH FWD TR INDEX	13.98	43.58	-12.33	3.11	0.19
FTSE/CC CRB® COPPER TOTAL RETURN INDEX	7.27	24.00	27.84	-13.07	4.85
FTSE/CC CRB® COPPER 3 MONTH 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 TOTAL RETURN INDEX	16.50	15.84	14.17	14.32	16.04
FTSE/CC CRB® GOLD 3 MONTH FWD TR INDEX	16.43	15.75	14.07	14.20	15.94
FTSE/CC CRB® SILVER TOTAL RETURN INDEX	36.43	33.71	29.74	29.05	33.43
FTSE/CC CRB® SILVER 3 MONTH FWD TR INDEX	36.17	33.48	29.51	28.80	33.15
FTSE/CC CRB® COPPER TOTAL RETURN INDEX	23.04	23.76	20.43	23.81	23.19
FTSE/CC CRB® COPPER 3 MONTH FWD TR INDEX	21.32	21.92	19.15	23.02	22.56
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	28.47	24.66	28.57	37.38	54.99
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	24.41	21.36	25.10	33.99	40.54
FTSE/CC CRB® NATURAL GAS TR INDEX	53.86	51.72	50.78	67.65	60.07
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	32.37	33.69	37.20	54.61	46.57
FTSE/CC CRB® HEATING OIL TR INDEX	25.73	23.62	27.26	38.55	40.09
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	23.29	20.95	22.97	31.17	33.43
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	24.26	22.80	27.52	35.81	45.10
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	23.04	21.16	24.16	31.75	37.50

Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® GOLD TOTAL RETURN INDEX	1.91	2.66	1.97	0.75	0.58
FTSE/CC CRB® GOLD 3 MONTH FWD TR INDEX	1.92	2.72	2.01	0.80	0.63
FTSE/CC CRB® SILVER TOTAL RETURN INDEX	-0.55	1.58	0.57	0.21	0.26
FTSE/CC CRB® SILVER 3 MONTH FWD TR INDEX	-0.55	1.61	0.58	0.22	0.27
FTSE/CC CRB® COPPER TOTAL RETURN INDEX	-1.24	0.91	0.61	0.04	0.51
FTSE/CC CRB® COPPER 3 MONTH FWD TR INDEX	-1.30	1.02	0.70	0.07	0.54
FTSE/CC CRB® WTI CRUDE OIL TR INDEX	-0.09	-0.05	0.00	0.44	0.17
FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX	-0.45	-0.09	-0.01	0.52	0.38
FTSE/CC CRB® NATURAL GAS TR INDEX	-1.24	-0.75	-1.13	-0.61	-0.51
FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX	-1.38	-0.51	-1.07	-0.30	-0.13
FTSE/CC CRB® HEATING OIL TR INDEX	-0.75	-1.09	-0.47	0.83	0.45
FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX	-0.66	-0.76	-0.35	0.68	0.38
FTSE/CC CRB® UNLEADED GASOLINE TR INDEX	-0.41	-0.53	-0.28	0.68	0.47
FTSE/CC CRB® UNLEADED GASOLINE 3M FWD TR	-0.36	-0.21	0.02	0.68	0.53

Data as of 31 Aug 2024

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