

REFINITIV/CORECOMMODITY CRB[®] INDICES

14-June-2021

CONSULTATION ON REFINITIV/CORECOMMODITY CRB INDICES DISSEMINATION

Refinitiv Benchmarks Services (UK) Limited, as the benchmarks administrator for the Refinitiv/CoreCommodity CRB[®] Index (along with sub-indices) is requesting feedback on the plans for the Refinitiv/CoreCommodity CRB[®] Index dissemination.

Current index dissemination

The Refinitiv/CoreCommodity CRB[®] Excess and Total Return Indices are disseminated all day from 07:30 EST (11:30 GMT) to 16:40 EST (20:40 GMT), generating ticks at 15 seconds intervals on each business day on which US futures market NYMEX is open for business.

The Refinitiv/CoreCommodity CRB[®] Total Return Euro Daily Hedged Index is published at the close of each business day on which US futures market NYMEX is open for business.

Proposed index dissemination

It is proposed that all Refinitiv/CoreCommodity CRB[®] Excess and Total Return Indices, including sub-indices and variants, be **disseminated only at the close of each business day** on which US futures market NYMEX is open for business.

No change is proposed for the Refinitiv/CoreCommodity CRB[®] Total Return Euro Daily Hedged Index dissemination, which is already published at the close of each business day on which US futures market NYMEX is open for business.

Feedback is requested as expeditiously as possible. Comments received and RBSL's response to those comments will be accessible after the consultation, except where confidentiality has been requested by the originator of the comments. This consultation period will end at close of business 28 June 2021.

REFINITIV/CORECOMMODITY CRB[®] INDICES

Index list for proposed end of day only dissemination

Index Name	Eikon RIC
Refinitiv/CoreCommodity CRB [®] Excess Return Index	.TRCCRB
Refinitiv/CoreCommodity CRB [®] Total Return Index	.TRCCRBTR
Refinitiv/CoreCommodity CRB [®] 3-Month Forward Excess Return Index	.TRCCTBER
Refinitiv/CoreCommodity CRB [®] 3-Month Forward Total Return Index	.TRCCTBTR
Refinitiv/CoreCommodity CRB [®] Ex-Energy Excess Return Index	.TRCCRBNEER
Refinitiv/CoreCommodity CRB [®] Ex-Energy Total Return Index	.TRCCRBNETR
Refinitiv/CoreCommodity CRB [®] 3-Month Forward Ex-Energy Excess Return Index	.TRCCTXER
Refinitiv/CoreCommodity CRB [®] 3-Month Forward Ex-Energy Total Return Index	.TRCCTXTR
Refinitiv/CoreCommodity CRB [®] Index Non-Agriculture and Livestock Excess Return	.TRCCRBNALER
Refinitiv/CoreCommodity CRB [®] Index Non-Agriculture and Livestock Total Return	.TRCCRBNALTR
Refinitiv/CoreCommodity CRB [®] 3-Month Forward Index Non-Agriculture and Livestock Excess Ret	.TRCCAXER
Refinitiv/CoreCommodity CRB [®] 3-Month Forward Index Non-Agriculture and Livestock Total Return	.TRCCAXTR

Feedback should be sent to index_queries@refinitiv.com and include 'CRB Consultation on index dissemination' in the email title.