



**FTSE
RUSSELL**
An LSEG Business

FTSE Russell Factsheet

FTSE/CoreCommodity CRB® Non-Agri and Livestock Index

Data as at: 31 December 2024

The FTSE/CoreCommodity CRB® Non-Agriculture and livestock Index is based on Exchange Traded Futures. The Index represents 9 commodities (excluding Agriculture and livestock), grouped by liquidity into 3 groups with higher exposure to Energy and Metals. FTSE Commodity Indices also offers FTSE/Core Commodity CRB Index, Non-Energy and 3 month Forward versions. The FTSE/CoreCommodity CRB® Indices are administered by FTSE International Limited.

Available Indices

FTSE/CC CRB® Index Non-Agri & Livestock Excess Return (.TRCCRBNALETR)
 FTSE/CC CRB® Index Non-Agri & Livestock Total Return (.TRCCRBNALTR)
 FTSE/CC CRB® Index Non-Agri & Livestock Total Return (Overnight Rate) (.TRCCRBAS)
 FTSE/CC CRB® 3 Month Forward Index Non-Agri & Livestock Excess Return (.TRCCAXER)
 FTSE/CC CRB® 3 Month Forward Index Non-Agri & Livestock Total Return (.TRCCAXTR)
 FTSE/CC CRB® 3 Month Forward Index Non-Agri & Livestock Total Return (Overnight Rate) (.TRCCAXTS)

Index Components

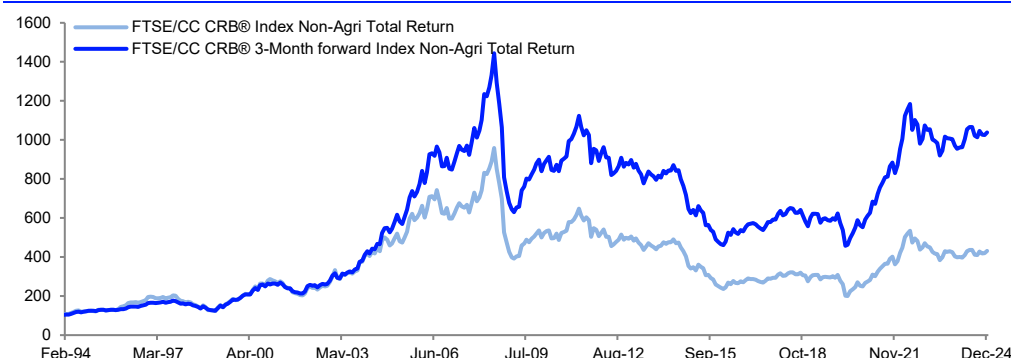
Aluminium, Copper, Gold, Nickel, Silver, Crude Oil, Heating Oil, Unleaded Gas and Natural Gas.

Weighting Scheme

Commodities are organized into 3 groups based on liquidity:

- ☐ Group 1: Petroleum products – capped at 33%
- ☐ Group 2: Four highly liquid commodities (equal weighted at 15%) – capped at 60%
- ☐ Group 3: Two commodities (equal weighted at 3.50%) – capped at 7%

Historical Performance - Total Return



Performance, Volatility and Risk

Total Return - Annualized					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® NON-AGRI & LS TR INDEX	-0.89	-2.81	8.41	4.48	7.00
FTSE/CC CRB® 3M FWD NON-AGRI & LS TR	-6.54	-5.75	8.71	6.06	10.77
Index Returns – By Year					
	2019	2020	2021	2022	2023
FTSE/CC CRB® NON-AGRI & LS TR INDEX	11.49	-11.06	38.28	20.03	-12.40
FTSE/CC CRB® 3M FWD NON-AGRI & LS TR	11.59	-1.86	42.54	20.76	-9.18
Annualized Standard Deviation					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® NON-AGRI & LS TR INDEX	18.32	17.09	15.94	20.85	22.19
FTSE/CC CRB® 3M FWD NON-AGRI & LS TR	15.69	14.92	14.09	19.13	19.63
Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
FTSE/CC CRB® NON-AGRI & LS TR INDEX	-0.05	-0.16	0.53	0.21	0.32
FTSE/CC CRB® 3M FWD NON-AGRI & LS TR	-0.42	-0.39	0.62	0.32	0.55

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.

Selection

The inclusion or removals of commodities are determined by the CC CRB Oversight Committee.

The Committee take various factors into account when considering inclusion or removal:

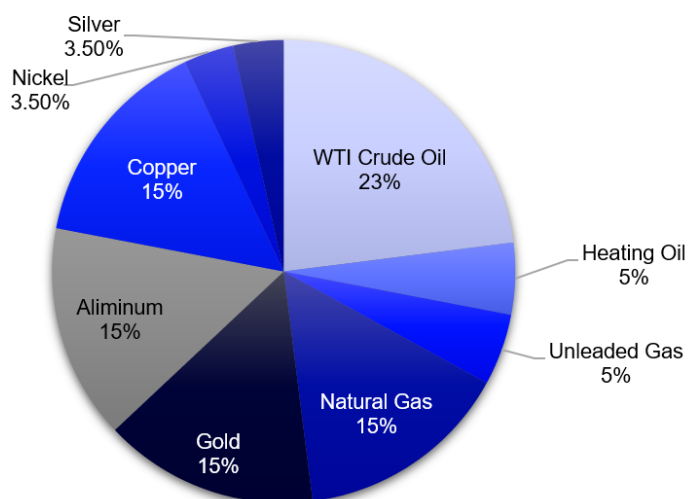
Requisite liquidity as demonstrated by suitable levels of open interest, trading volumes, bid/ask spreads

Global economic significance; such as consumption, production levels and trends

Commodity sector correlations, relationships and properties

Contribution to strategic properties commonly associated with commodities as an asset class, e.g., inflation protection, diversification to traditional financial assets, etc.

Percentage Weight by Commodity



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INFORMATION

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FTSE/CoreCommodity CRB® Non-Agri and Livestock Total Return Index

Index Launch

Original CRB Version introduced on 1957 and the revised arithmetic version on 20 June 2005. The Non-Agri and Livestock version introduced on 20 June 2016.

Base Date

03 January 1994

Distribution

Via SFTP and Email

Currency

United States Dollar

Review Dates

Monthly rebalance after close of 6th business day to reinstate the fixed weights.

Historical Data

Available from January 1994

Contact Us

To learn more, visit

<https://www.lseg.com/en/ftse-russell/indices/commodity-indices>

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