

FTSE Russell Factsheet

FTSE/CoreCommodity CRB[®] Single Commodity 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. FTSE Commodity Indices also offers FTSE/Core Commodity CRB Index, Non-Energy, Non-Agri & Livestock and 3 month Forward versions and total returns based on US Treasury Bill rate and US Fed published overnight rate. The FTSE/CoreCommodity CRB[®] Indices are administered by FTSE International Limited.

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

Data as at: 30 April 2025

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.

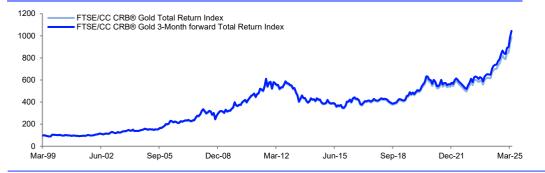
Availability

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.

Performance, Volatility and Risk

| Total Return - Annualized | | | | | |
|--|--|---|--|--|--|
| | 3M | 6M | 1Y | 3Y | 5Y |
| FTSE/CC CRB [®] GOLD TR INDEX | 87.47 | 38.83 | 42.74 | 19.32 | 13.24 |
| FTSE/CC CRB [®] GOLD 3M FWD TR INDEX | 89.20 | 40.27 | 43.64 | 20.04 | 13.97 |
| FTSE/CC CRB [®] SILVER TR INDEX | 0.94 | -9.11 | 21.98 | 11.87 | 15.90 |
| FTSE/CC CRB [®] SILVER 3M FWD TR INDEX | 0.91 | -8.96 | 22.12 | 12.20 | 16.08 |
| FTSE/CC CRB [®] COPPER TR INDEX | 27.64 | 10.79 | 2.09 | 3.49 | 15.72 |
| FTSE/CC CRB [®] COPPER 3M FWD TR INDEX | 28.01 | 12.22 | 2.86 | 4.29 | 16.31 |
| FTSE/CC CRB [®] WTI CRUDE OIL TR INDEX | -54.43 | -18.86 | -18.72 | -6.89 | 34.56 |
| FTSE/CC CRB [®] WTI CRUDE OIL 3M FWD TR INDEX | -53.69 | -21.07 | -20.09 | -4.77 | 28.66 |
| FTSE/CC CRB [®] NATURAL GAS TR INDEX | 25.15 | 57.75 | 11.62 | -46.38 | -21.51 |
| FTSE/CC CRB [®] NATURAL GAS 3M FWD TR INDEX | 29.55 | 43.89 | 6.34 | -32.88 | -2.74 |
| FTSE/CC CRB [®] HEATING OIL TR INDEX | -36.11 | -1.82 | -15.00 | -0.93 | 36.86 |
| FTSE/CC CRB [®] HEATING OIL 3M FWD TR INDEX | -40.44 | -10.78 | -16.76 | -2.84 | 26.09 |
| FTSE/CC CRB [®] UNLEADED GASOLINE TR INDEX | -36.50 | -9.94 | -18.29 | 0.91 | 40.05 |
| FTSE/CC CRB [®] UNLEADED GASOLINE 3M FWD TR | -37.03 | -6.20 | -13.01 | 1.22 | 35.41 |
| Index Returns – By Year | | | | | |
| | 2020 | 2021 | 2022 | 2023 | 2024 |
| FTSE/CC CRB [®] GOLD TR INDEX | 21.55 | -4.29 | -0.72 | 12.82 | 26.70 |
| FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX | 22.81 43.64 | -4.17 -12.15 | 0.17 2.59 | 13.24 -0.23 | 27.69 20.62 |
| FTSE/CC CRB [®] SILVER 3M FWD TR INDEX | 43.58 | -12.15 | 3.11 | 0.23 | 20.02 |
| FTSE/CC CRB [®] COPPER TR INDEX | 24.00 | 27.84 | -13.07 | 4.85 | 5.40 |
| FTSE/CC CRB [®] COPPER 3M FWD TR INDEX | 23.96 | 27.11 | -12.47 | 6.24 | 6.09 |
| FTSE/CC CRB [®] WTI CRUDE OIL TR INDEX | -38.72 | 63.47 | 29.94 | -3.74 | 13.72 |
| FTSE/CC CRB [®] WTI CRUDE OIL 3M FWD TR INDEX | -25.91 | 67.13 | 33.13 | 0.57 | 9.80 |
| FTSE/CC CRB [®] NATURAL GAS TR INDEX | -44.93 | 36.55 | 19.24 | -66.99 | -21.04 |
| FTSE/CC CRB [®] NATURAL GAS 3M FWD TR INDEX | -21.05 | 74.96 | 49.10 | -57.43 | -10.60 |
| FTSE/CC CRB [®] HEATING OIL TR INDEX | -37.92 | 59.55 | 119.04 | -2.18 | -2.38 |
| FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX | -35.31 | 57.75 | 68.25 | -5.13 | 0.27 |
| FTSE/CC CRB [®] UNLEADED GASOLINE TR INDEX | -25.42 | 75.77 | 54.03 | 5.40 | 5.91 |
| | | | 44 00 | 4 4 0 | |
| FTSE/CC CRB [®] UNLEADED GASOLINE 3M FWD TR Annualized Standard Deviation | -21.89 | 68.75 | 41.09 | 4.13 | 12.64 |
| Annualized Standard Deviation | | | 41.09 | | |
| | -21.89 3M 21.07 | 68.75 6M 19.36 | | 4.13 3Y 15.00 | 12.64 5Y 15.50 |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX | 3M | 6M | 1Y | 3Y | 5Y |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX | 3M 21.07 21.03 32.86 | 6M 19.36 19.27 30.12 | 1Y 17.29 17.21 32.96 | 3Y 15.00 14.87 29.68 | 5Y 15.50 15.40 32.42 |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX FTSE/CC CRB [®] SILVER 3M FWD TR INDEX | 3M 21.07 21.03 32.86 32.68 | 6M 19.36 19.27 30.12 29.85 | 1Y 17.29 17.21 32.96 32.73 | 3Y 15.00 14.87 29.68 29.42 | 5Y 15.50 15.40 32.42 32.15 |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX FTSE/CC CRB [®] SILVER 3M FWD TR INDEX FTSE/CC CRB [®] COPPER TR INDEX | 3M 21.07 21.03 32.86 32.68 35.73 | 6M 19.36 19.27 30.12 29.85 29.07 | 1Y 17.29 17.21 32.96 32.73 26.76 | 3Y 15.00 14.87 29.68 29.42 24.24 | 5Y 15.50 15.40 32.42 32.15 24.05 |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX FTSE/CC CRB [®] SILVER 3M FWD TR INDEX FTSE/CC CRB [®] COPPER TR INDEX FTSE/CC CRB [®] COPPER 3M FWD TR INDEX | 3M 21.07 21.03 32.86 32.68 35.73 35.10 | 6M 19.36 19.27 30.12 29.85 29.07 28.43 | 1Y 17.29 17.21 32.96 32.73 26.76 25.59 | 3Y 15.00 14.87 29.68 29.42 24.24 23.51 | 5Y 15.50 15.40 32.42 32.15 24.05 23.37 |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX FTSE/CC CRB [®] SILVER 3M FWD TR INDEX FTSE/CC CRB [®] COPPER TR INDEX FTSE/CC CRB [®] COPPER 3M FWD TR INDEX FTSE/CC CRB [®] WTI CRUDE OIL TR INDEX | 3M 21.07 21.03 32.86 32.68 35.73 35.10 33.69 | 6M 19.36 19.27 30.12 29.85 29.07 28.43 29.41 | 1Y 17.29 17.21 32.96 32.73 26.76 25.59 30.23 | 3Y 15.00 14.87 29.68 29.42 24.24 23.51 33.66 | 5Y 15.50 15.40 32.42 32.15 24.05 23.37 39.50 |
| Annualized Standard Deviation FTSE/CC CRB [®] GOLD TR INDEX FTSE/CC CRB [®] GOLD 3M FWD TR INDEX FTSE/CC CRB [®] SILVER TR INDEX FTSE/CC CRB [®] SILVER 3M FWD TR INDEX FTSE/CC CRB [®] COPPER TR INDEX FTSE/CC CRB [®] COPPER 3M FWD TR INDEX FTSE/CC CRB [®] WTI CRUDE OIL TR INDEX FTSE/CC CRB [®] WTI CRUDE OIL 3M FWD TR INDEX | 3M 21.07 21.03 32.86 32.68 35.73 35.10 33.69 31.53 | 6M 19.36 19.27 30.12 29.85 29.07 28.43 29.41 26.57 | 1Y 17.29 17.21 32.96 32.73 26.76 25.59 30.23 27.22 | 3Y 15.00 14.87 29.68 29.42 24.24 23.51 33.66 30.81 | 5 Y 15.50 15.40 32.42 32.15 24.05 23.37 39.50 34.16 |
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| Annualized Standard Deviation FTSE/CC CRB® GOLD TR INDEX FTSE/CC CRB® GOLD 3M FWD TR INDEX FTSE/CC CRB® SILVER TR INDEX FTSE/CC CRB® SILVER 3M FWD TR INDEX FTSE/CC CRB® COPPER TR INDEX FTSE/CC CRB® COPPER 3M FWD TR INDEX FTSE/CC CRB® WTI CRUDE OIL TR INDEX FTSE/CC CRB® WTI CRUDE OIL 3M FWD TR INDEX FTSE/CC CRB® NATURAL GAS TR INDEX FTSE/CC CRB® NATURAL GAS 3M FWD TR INDEX FTSE/CC CRB® HEATING OIL TR INDEX FTSE/CC CRB® HEATING OIL TR INDEX FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX FTSE/CC CRB® HEATING OIL 3M FWD TR INDEX | 3M 21.07 21.03 32.86 32.68 35.73 35.10 33.69 31.53 64.31 52.96 28.27 25.87 28.40 26.57 | 6M 19.36 19.27 30.12 29.85 29.07 28.43 29.41 26.57 67.75 48.73 26.18 23.23 25.17 22.59 | 1Y 17.29 17.21 32.96 32.73 26.76 25.59 30.23 27.22 60.11 41.95 26.85 24.34 27.02 24.71 | 3Y 15.00 14.87 29.68 29.42 24.24 23.51 33.66 30.81 65.10 51.09 32.91 28.00 32.73 29.02 | 5 Y 15.50 15.40 32.42 32.15 24.05 23.37 39.50 34.16 62.17 48.02 36.61 30.66 35.17 31.42 |
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Historical Performance – Total Return



INFORMATION

Index

FTSE/CoreCommodity CRB[®] Single Commodity Index

Index Launch

Original CRB Version introduced on 1957 and the revised arithmetic version on 20 June 2005. The FTSE/CoreCommodity CRB Single Commodity Index version introduced on 30 September 2024.

Base Date

04 January 1999

Distribution

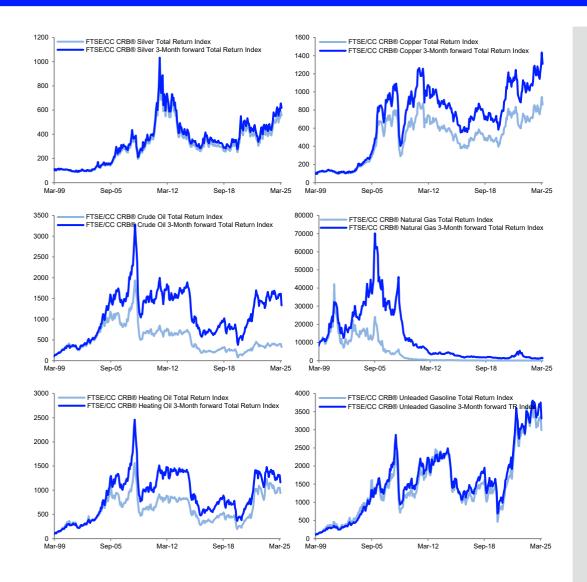
Via SFTP and Email

Currency

United States Dollar

Historical Data

Available from January 1999



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