

THOMSON REUTERS EQUAL WEIGHT COMMODITY TOTAL RETURN INDEX

THOMSON REUTERS INDICES

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

AVAILABLE INDICES

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

INDEX CHARACTERISTICS

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

METHODOLOGY

Thomson Reuters 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

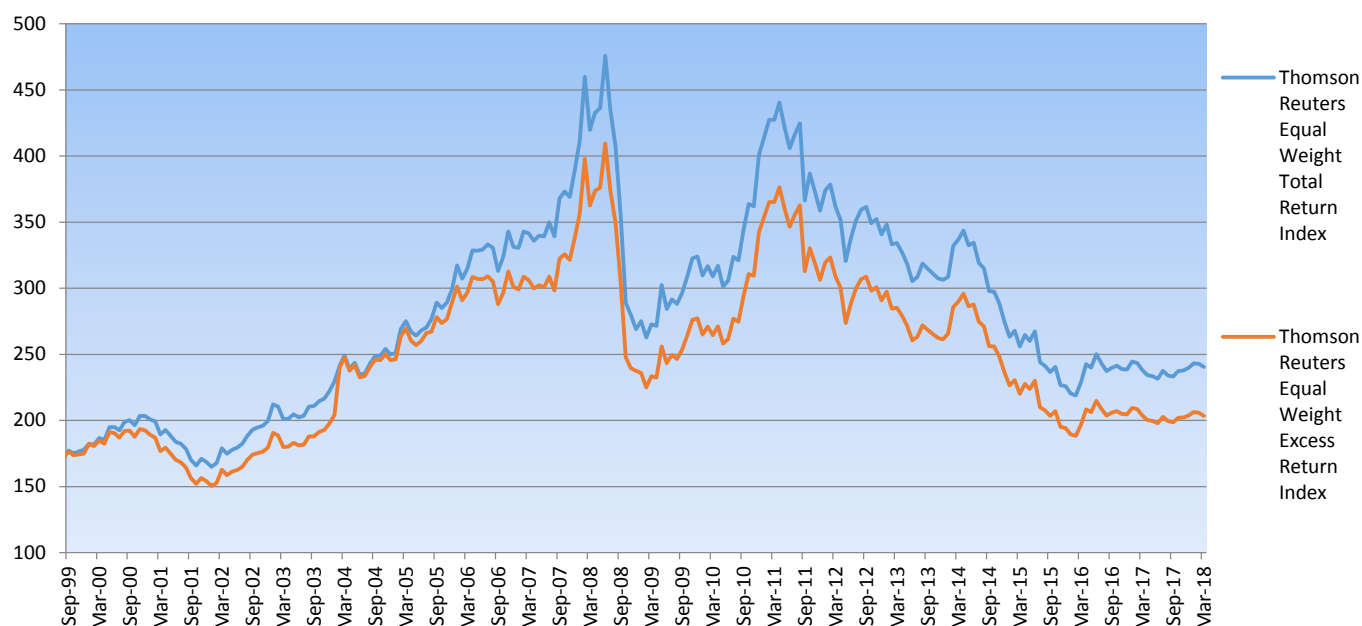
Weighting scheme: Equal weighted

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



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Total Return - Annualized

	3M	6M	1Y	3Y	5Y
TR EQUAL WEIGHT COMMODITY TR INDEX	1.16	6.48	1.06	-2.06	-6.37
TR EQUAL WEIGHT COMMODITY ER INDEX	-0.40	5.02	-0.13	-2.60	-6.53

Index Returns – By Year

	2013	2014	2015	2016	2017
TR EQUAL WEIGHT COMMODITY TR INDEX	-10.11	-10.31	-17.76	5.61	0.50
TR EQUAL WEIGHT COMMODITY ER INDEX	-10.12	-9.56	-17.80	5.28	-0.43

Annualized Standard Deviation

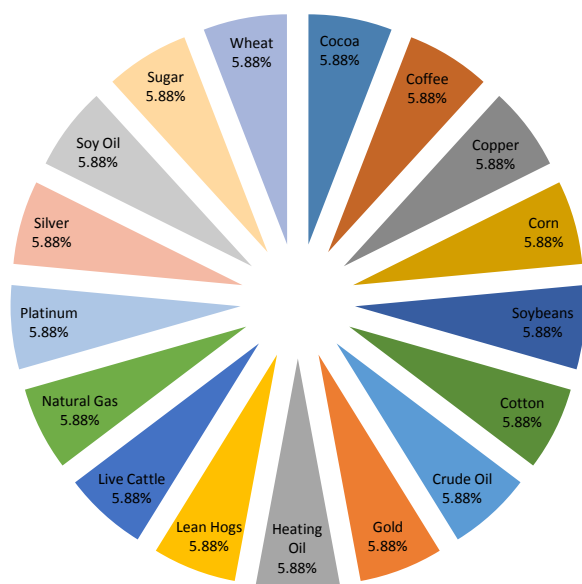
	3M	6M	1Y	3Y	5Y
TR EQUAL WEIGHT COMMODITY TR INDEX	7.29	7.52	8.07	10.13	9.89
TR EQUAL WEIGHT COMMODITY ER INDEX	7.29	7.52	8.07	10.16	9.91

Annualized Sharpe Ratio

	3M	6M	1Y	3Y	5Y
TR EQUAL WEIGHT COMMODITY TR INDEX	0.16	0.86	0.13	-0.20	-0.64
TR EQUAL WEIGHT COMMODITY ER INDEX	-0.06	0.67	-0.02	-0.26	-0.66

Data as of 31 Mar 2018

% WEIGHT BY COMMODITY



Thomson Reuters 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 financial.tr.com/indices
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