

- Designed to represent investment strategies that profit from price moves in commodity markets. Managers may typically use either (i) a trading orientated approach, typically involving the trading of physical commodity products and/or of commodity derivative instruments in either directional or relative value strategies; Or (ii) Long/Short equity strategies focused on commodity related stocks.
- Criteria
 - Manager must trade predominantly a commodity strategy (as determined by SG)
 - Firm AUM > \$30 million
- Index is equally Weighted
- Index is rebalanced monthly on the 1st of each month
- Index is reconstituted quarterly from a broad base of commodity strategies
- Calculated in base currency (i.e. with no currency hedging)
- Index Inception Date: Jan 2000
(Back-filled live returns data using an walk-forward manager selection)
- Launch Date: Feb 2009
- Calculation Frequency: Monthly
- Return Publication: Estimate: 2nd Friday of each month, based on manager reported returns
Final: As available, based on manager reported returns
- In addition to the headline Commodity Trading Index, there are two sub-indices:
 - Trading Strategies: comprising programs that follow a trading orientated approach, typically involving commodity derivative instruments and/or physical commodity products
 - Equity Strategies: comprising programs focused on commodity related stocks
- Sub-Indices Inception Dates: Trading Strategies: Jan 2000
Equity Strategies: Apr 2004

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