



Index Information

RBC Enhanced Commodity EGE0 Index¹

Section 1. General Information

- **Index Name:** RBC Enhanced Commodity EGE0 Index
- **Index Ticker:** RBCAEGE0
- **Index Type:** Excess Return
- **First Calculation day of the Index:** 03/01/2007
- **Base Level of the Index:** 100

Section 2. List of Included Commodities

- Please see Section A1 of Appendix A.

Section 3. Target Weights of Included Commodities

- **Target Weight Method:** Annual, Every February
- **Target Weights for Current Period:** Please see Section A1 of Appendix A.

Section 4. Commodity Sector Weighting

- **Commodity Sector Weighting for Current Period:** Please see Section A2 of Appendix A.

Section 5. Contract Month Selection

- **Contract Month Selection Method:** Static
- **Contract Months:** Please see Table 5.1 below.

Table 5.1: Contract Months

Index Commodity	Month											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Aluminium	H	H	K	K	N	N	U	U	X	X	F	F
Cocoa	H	H	K	K	N	N	U	U	Z	Z	Z	H
Coffee	H	H	K	K	N	N	U	U	Z	Z	Z	H
Copper (COMEX)	H	H	K	K	N	N	U	U	Z	Z	Z	H
Corn	H	H	K	K	N	N	U	U	Z	Z	Z	H

¹ The "RBC Index Methodology – Excess Return and Total Return" dated May 8, 2017 (the "Index Methodology") is specifically incorporated by reference into, and forms an integral part of this RBC Enhanced Commodity EGE0 Index (the "Index Methodology"). For greater certainty, the Disclaimer on page A of the Index Methodology applies equally to this Index Information.

Cotton	H	H	K	K	N	N	Z	Z	Z	Z	Z	H
Crude (Brent)	H	K	K	N	N	U	U	X	X	F	F	H
Crude (WTI)	H	H	K	K	N	N	U	U	X	X	F	F
Feeder Cattle	H	H	K	K	Q	Q	Q	V	V	F	F	F
Gasoil	H	H	K	K	N	N	U	U	X	X	F	F
Gold	G	J	J	M	M	Q	Q	Z	Z	Z	Z	G
Heating Oil	H	H	K	K	N	N	U	U	X	X	F	F
Kansas Wheat	H	H	K	K	N	N	U	U	Z	Z	Z	H
Lead	H	H	K	K	N	N	U	U	X	X	F	F
Lean Hogs	G	J	J	M	M	N	Q	V	V	Z	Z	G
Live Cattle	G	J	J	M	M	Q	Q	V	V	Z	Z	G
Natural Gas	H	H	K	K	N	N	U	U	X	X	F	F
Nickel	H	H	K	K	N	N	U	U	X	X	F	F
Silver	H	H	K	K	N	N	U	U	Z	Z	Z	H
Soy Beans	H	H	K	K	N	N	X	X	X	X	F	F
Soybean Meal	H	H	K	K	N	N	Z	Z	Z	Z	F	F
Soybean Oil	H	H	K	K	N	N	Z	Z	Z	Z	F	F
Sugar	H	H	K	K	N	N	V	V	V	H	H	H
Unleaded Gas	H	H	K	K	N	N	U	U	X	X	F	F
Wheat	H	H	K	K	N	N	U	U	Z	Z	Z	H
Zinc	H	H	K	K	N	N	U	U	X	X	F	F

Section 6. Hedge Roll Weight Schedule

- **Hedge Roll Weight Method:** [Static](#)
- **Hedge Roll Weight Schedule:** Please see Table 6.1 below.

Table 6.1: Hedge Roll Weight Schedule

	Business Day Count					
	4	5	6	7	8	9
Any Index Commodity	1	4/5	3/5	2/5	1/5	0

Section 7. Portfolio Weight Generation

- **Portfolio Weight Generation Method:** [Method 1](#)
- **Portfolio Weight Generated for Current Period:** Please see Section A1 of Appendix A.
- **Rebalance Reference Month:** [February](#)
- **Rebalance Calculation Day:** [1st Index Business Day in each Rebalance Reference Month](#)
- **Reference Commodity:** [Gold, with Portfolio Weight = 100](#)

Index Information – Appendix A

RBC Enhanced Commodity Eo Index - 02/01/2018

Section A1: Index Commodities, Target Weights and Generated Portfolio Weights

Index Commodity	Exchange	Symbol (Bloomberg)	Target Weight (%)	Generated Portfolio Weight
Aluminium	LME	LA	4.43%	22.66706216
Cocoa	ICE	CC	0.00%	0
Coffee	ICE	KC	2.44%	22448.73649
Copper (COMEX)	COMEX	HG	6.95%	24536.3174
Corn	CBOT	C	6.27%	19331.66717
Cotton	ICE	CT	1.44%	20627.16677
Crude (Brent)	ICE	CO	7.65%	1257.290915
Crude (WTI)	NYMEX	CL	7.55%	1319.301184
Gold	COMEX	GC	11.82%	100
Heating Oil	NYMEX	HO	3.60%	19856.52829
Kansas Wheat	CBOT	KW	0.00%	0
Lead	LME	LL	0.00%	0
Lean Hogs	CME	LH	2.06%	32173.35954
Live Cattle	CME	LC	4.42%	40020.49804
Natural Gas	NYMEX	NG	7.93%	32316.47828
Nickel	LME	LN	3.00%	2.441803175
Silver	COMEX	SI	3.56%	2352.128048
Soy Beans	CBOT	S	5.94%	6795.609523
Soybean Meal	CBOT	SM	3.09%	104.3823784
Soybean Oil	CBOT	BO	2.62%	90104.23297
Sugar	ICE	SB	3.07%	259596.8702
Unleaded Gas	NYMEX	XB	4.19%	22966.41033
Wheat	CBOT	W	4.81%	11800.36272
Zinc	LME	LX	3.18%	10.20171341

Section A2: Commodity Sector Weightings

Commodity Sector	Weighting
Energy	30.90%
Base Metals	17.56%
Precious Metals	15.38%
Grains	22.73%
Softs	6.95%
Livestock	6.48%

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