



Index Information

*RBC Broad Basket Scarcity Allocator Long/Short Alpha Index – F3*¹

Section 1. General Information

- **Index Name:** RBC Broad Basket Scarcity Allocator Long/Short Alpha Index – F3
- **Index Ticker:** RBCABAE3
- **First Calculation day of the Index:** 03/01/2007
- **Base Level of the Index:** 100

Section 2. List of Included Indices

- Please see Section A1 of Appendix A.

Section 3. Underlying Index Weights

- **Underlying Index Weight Method:** Monthly
- **Underlying Index Weights:** Please see Section A1 of Appendix A.

Section 4. Rebalance Schedule

- **Rebalance Schedule:** 1st Index Business Day of Every Month

Section 5. Return Multipliers

- **Contract Months:** Please see Section A1 of Appendix A.

Section 6. Additional Target Weight and Contract Month Change

- None

¹ The “RBC Index Methodology – RBC Basket of Commodity Indices Excess Return Index” dated May 8, 2017 (the “Index Methodology”), is specifically incorporated by reference into, and forms an integral part of this RBC Broad Basket Scarcity Allocator Long/Short Alpha Index (the “Index Information”). For greater certainty, the Disclaimer on page A of the Index Methodology applies equally to this Index Information.

Index Information – Appendix A

RBC Long/Short Basket of Commodity Indices Excess Return Index

Section A1. Underlying Index, Weights and Return Multipliers

Underlying Index	Symbol (Bloom berg)	Position	Underlying Index Weight (%)	Return Multiplier
RBC Broad Basket Scarcity Allocator Beta Index – F3	RBCABBE3	Long	100%	1
RBC Enhanced Commodity EGE0 Index	RBCAEGE0	Long	100%	-1

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