



## Index Information

### *RBC Commodity Index – Broad Basket Scarcity Allocator Beta – F3<sup>1</sup>*

#### Section 1. General Information

- **Index Name:** RBC Commodity Index – Broad Basket Scarcity Allocator Beta – F3
- **Index Ticker:** RBCABBE3
- **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 and Definition of Commodity Sectors

- Please see Section A1 of Appendix A.

#### Section 3. Target Weights of Included Commodities

- **Target Weight Method:** Please see Table 3.1 below.

Table 3.1: Target Weight Method

Commodity Sector	Target Weight Method
Energy	Dynamic
Base Metals	Dynamic
Agriculture	Dynamic
Precious Metals	Monthly
Livestock	Monthly

- **Target Weight:** Please refer to Section 3.1 for the commodities with monthly target weight method. Please refer to Section 3.2 for the commodities with dynamic target weight method.

##### Section 3.1. Target Weight for Commodities with Monthly Method

- **Target Weight Calculation Day:** 1st Index Business Day in each Month
- **Base Target Weight:** Please see Section A1 of Appendix A.
- **Target Weights for the Current Period:** The Target Weight for the current period is equal to the Base Target Weight. Please see Section A1 of Appendix A.

<sup>1</sup> The following documents are specifically incorporated by reference into, and form an integral part of the RBC Commodity Index – Broad Basket Scarcity Allocator Beta – F3 (the "Index Information"): the "RBC Index Methodology – Excess Return and Total Return" dated May 8, 2017 (the "Index Methodology"); the "RBC Commodity Index Backwardation Measure" dated July 6, 2018; the "RBC Commodity Index Weight Assignment" dated July 6, 2018. For greater certainty, the Disclaimer on page A of the Index Methodology applies equally to this Index Information.

## Section 3.2. Target Weight for Commodities with Dynamic Method

- **Target Weight Assignment Method:** [Method 1](#)

**Note:** Please see the “RBC Commodity Index Weight Assignment” document for the details about the selected weight assignment method.

- **Weight Assignment Calculation Day:** [1st Index Business Day in each Month](#)

- **Base Target Weight:** Please see Section A1 of Appendix A.

- **Weight Assignment Signal:** [Backwardation Measure](#)

**Note:** Please see the “RBC Commodity Index Backwardation Measure” document for the calculation of the Backwardation Measure signals.

- **Backwardation Measure Calculation Day:** [1st Index Business Day in each Month](#)
- **Near Month Contract:** Please see Table 3.2 below for the Near Month Contracts used in calculating the Backwardation Measure in the year of 2018. The table of Near Month Contract can change at any time, typically once per year. The tables used in previous years may be provided upon request.

Table 3.2: Near Month Contract used in Calculating the Backwardation in the Year of 2018

Index Commodity	Month											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Aluminium	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1
Coffee	H1	H1	H1	K1	K1	N1	N1	U1	U1	Z1	Z1	Z1
Copper (Comex)	H1	H1	H1	K1	K1	N1	N1	U1	U1	Z1	Z1	Z1
Corn	H1	H1	H1	K1	K1	N1	N1	U1	U1	Z1	Z1	Z1
Cotton	H1	H1	H1	K1	K1	N1	N1	V1	V1	V1	Z1	Z1
Crude – Brent	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2	G2
Crude – WTI	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2
Heating Oil	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2
Kansas Wheat	H1	H1	H1	K1	K1	N1	N1	U1	U1	Z1	Z1	Z1
Natural Gas	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2
Nickel	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1
Soybeans	F1	H1	H1	K1	K1	N1	N1	Q1	U1	X1	X1	F2
Soybean Meal	F1	H1	H1	K1	K1	N1	N1	Q1	U1	V1	Z1	Z1
Soybean Oil	F1	H1	H1	K1	K1	N1	N1	Q1	U1	V1	Z1	Z1
Sugar	H1	H1	K1	K1	N1	N1	V1	V1	V1	H2	H2	H2
Unleaded Gasoline	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1	F2
Wheat	H1	H1	H1	K1	K1	N1	N1	U1	U1	Z1	Z1	Z1
Zinc	F1	G1	H1	J1	K1	M1	N1	Q1	U1	V1	X1	Z1

- **Tie Breaking Rules for Ties in Weight Assignment Ranking:** Breaking ties by following lexicographic order of the Index Commodity Symbol specified in the table below.

Table 3.3: Commodity Symbols used for Tie Breaking

Index Commodity	Symbol
Crude – Brent	CO
Crude – WTI	CL
Heating Oil	HO
Natural Gas	NG
Unleaded Gasoline	XB
Aluminium	LA
Copper (Comex)	HG

Nickel	LN
Zinc	LX
Coffee	KC
Corn	CN
Cotton	CT
Kansas Wheat	KW
Soybeans	SO
Soybean Meal	SM
Soybean Oil	BO
Sugar	SB
Wheat	WC
Gold	GC
Silver	SI
Lean Hogs	LH
Live Cattle	LC

- **Order of the Filtered Commodity Set:** Please see Table 3.3 below for the Order of the Filtered Commodity Set.

Table 3.4: Order of the Filtered Commodity Set

Commodity Sector	Order of the Filtered Commodity Set
Energy	2
Base Metals	2
Agriculture	3

- **Target Weights for the Current Period:** Please see Section A1 of Appendix A.

## Section 4. Commodity Sector Weighting

- **Commodity Sector Weighting for the Current Period:** Please see Section A3 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	K	N	N	U	U	X	X	F	F	H	H	K
Cocoa	K	N	N	U	U	Z	Z	Z	H	H	H	K
Coffee	K	N	N	U	U	Z	Z	Z	H	H	H	K
Copper	K	N	N	U	U	Z	Z	Z	H	H	H	K
Corn	K	N	N	U	U	Z	Z	Z	H	H	H	K
Cotton	K	N	N	Z	Z	Z	Z	Z	H	H	H	K
Crude (Brent)	N	N	U	U	X	X	F	F	H	H	K	K
Crude (WTI)	K	N	N	U	U	X	X	F	F	H	H	K
Feeder Cattle	K	Q	Q	Q	V	V	F	F	F	H	H	K
Gasoil	K	N	N	U	U	X	X	F	F	H	H	K
Gold	M	M	Q	Q	Z	Z	Z	Z	G	G	J	J
Heating Oil	K	N	N	U	U	X	X	F	F	H	H	K

Kansas Wheat	K	N	N	U	U	Z	Z	Z	H	H	H	K
Lead	K	N	N	U	U	X	X	F	F	H	H	K
Lean Hogs	M	M	N	Q	V	V	Z	Z	G	G	J	J
Live Cattle	M	M	Q	Q	V	V	Z	Z	G	G	J	J
NG_HH	K	N	N	U	U	X	X	F	F	H	H	K
Nickel	K	N	N	U	U	X	X	F	F	H	H	K
Platinum	N	N	N	V	V	V	F	F	F	J	J	J
Silver	K	N	N	U	U	Z	Z	Z	H	H	H	K
Soy Beans	K	N	N	X	X	X	X	F	F	H	H	K
Soybean Meal	K	N	N	Z	Z	Z	Z	F	F	H	H	K

## 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:** [Every Month](#)
- **Reference Commodity:** [Gold, with Portfolio Weight = 100](#)

## Index Information – Appendix A

### *RBC Commodity Index – Broad Basket Scarcity Allocator Beta Index – F3*

#### Section A1: Index Commodities, Sector Definition, Base Target Weights and Current Target Weights as of July 2018

Index Commodity	Commodity Sector	Exchange	Symbol (Bloomberg)	Base Target Weight* (%)	Current Target Weight (%)	Current Portfolio Weight
Crude – Brent	Energy	ICE	CO	8.78%	0.00%	0
Crude – WTI	Energy	NYMEX	CL	8.60%	17.01%	2608.77025
Heating Oil	Energy	NYMEX	HO	3.91%	0.00%	0
Natural Gas	Energy	NYMEX	NG	8.37%	17.01%	65696.24671
Unleaded Gasoline	Energy	NYMEX	XB	4.36%	0.00%	0
Aluminium	Base Metals	LME	LA	4.33%	8.38%	43.90622014
Copper (Comex)	Base Metals	COMEX	HG	6.58%	0.00%	0
Nickel	Base Metals	LME	LN	3.23%	0.00%	0
Zinc	Base Metals	LME	LX	2.62%	8.38%	32.58761948
Coffee	Agriculture	ICE	KC	2.28%	0.00%	0
Corn	Agriculture	CBOT	C	6.11%	0.00%	0
Cotton	Agriculture	ICE	CT	1.56%	9.57%	126752.5115
Kansas Wheat	Agriculture	CBOT	KW	0.00%	0.00%	0
Soybeans	Agriculture	CBOT	S	5.38%	0.00%	0
Soybean Meal	Agriculture	CBOT	SM	3.11%	9.57%	320.8664767
Soybean Oil	Agriculture	CBOT	BO	2.41%	9.57%	357658.5838
Sugar	Agriculture	ICE	SB	2.73%	0.00%	0
Wheat	Agriculture	CBOT	W	5.13%	0.00%	0
Gold	Precious Metals	COMEX	GC	11.41%	11.41%	100
Silver	Precious Metals	COMEX	SI	3.39%	3.39%	2352.128048
Lean Hogs	Livestock	CME	LH	1.72%	1.72%	32173.35954
Live Cattle	Livestock	CME	LC	4.00%	4.00%	40020.49804

\* Calculated on each Weight Assignment Calculation Day, the Base Target Weights for this Index are the implied equivalent weights from the RBCAEGE0 index. Please see the documentation of the RBCAEGE0 index for details.

#### Section A2: Commodity Sector Weightings

Commodity Sector	Weighting
Energy	34.02%
Base Metals	16.76%
Agriculture	28.71%
Precious Metals	14.80%
Livestock	5.72%

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