

Appendix A

The tables in this appendix replace the specified tables in the Description of the Index to give a customized index with Index Name, Index Ticker, and Index Type as follows:

Index Name: RBC Enhanced WTI 00 Index

Index Ticker: RBCACL00 Index

Index Type: Excess Return

First Calculation Day of the Index: 01/02/2001

Base Level of the Index: 100

Rebalance Reference Month: Each January

Rebalance Calculation Day: 4th Index Business Day in January of year of Rebalance Reference Month, for each Rebalance Reference Month

Reference Commodity: WTI with Portfolio Weight = 10000

The following table replaces Table 1 in the Description of the Index:

Table A1: Index Commodities and Target Weights

Index Commodity	Exchange	Bloomberg Symbol	Target Weight (%) (for all Reference Months)
WTI	NYMEX	CL	100%

The following table replaces Table 2 in the Description of the Index:

Table A2: Commodity Sector Weighting

Commodity Sector	Weighting
Energy	100%

The following table replaces Table 4 in the Description of the Index:

Table A3: Eligible Contract Months

Index Commodity	Reference Month											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
WTI	H	H	K	K	N	N	U	U	X	X	F	F

The following table replaces Table 5 in the Description of the Index:

Table A4: Hedge Roll Weights by Business Day Count

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