Appendix A – 2017

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 Commodity D03 ER Index

Index Ticker: RBCADC03 Index

Index Type: Excess Return

First Calculation Day of the Index: 01/31/2001

Base Level of the Index: 100

Rebalance Reference Month: Each February

Rebalance Calculation Day: negative 7th Index Business Day in February of year of Rebalance Reference Month, for each Rebalance Reference Month

Reference Commodity: Gold with Portfolio Weight = 100

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 (%) 2017
Crude - WTI	NYMEX	CL	6.84196194%
Crude - Brent	ICE	CO	7.60591230%
Natural Gas	NYMEX	NG	7.65508502%
Heating Oil	NYMEX	HO	3.64539206%
Unleaded Gasoline	NYMEX	XB	3.55582518%
Gold	COMEX	GC	11.29940480%
Silver	COMEX	SI	4.16972710%
Copper (High Grade)	COMEX	HG	7.69104165%
Aluminum	LME	LA	4.83877091%
Nickel	LME	LN	2.36218664%
Zinc	LME	LX	2.79260709%
Corn	CBOT	C	7.52132066%
Wheat	CBOT	W	4.48709393%
Soybeans	CBOT	S	6.15749665%
Soybean Meal	CBOT	SM	3.19394386%
Soybean Oil	CBOT	BO	2.77233371%
Sugar	ICE	SB	3.24742752%
Cotton	ICE	CT	1.40452958%
Coffee	ICE	KC	2.50561961%
Lean Hogs	CME	LH	2.20268712%
Live Cattle	CME	LC	4.04963269%

Note that Target Weights in Table A-1 have been rounded. Please contact RBC Commodity Sales for questions about implementing Target Weights to greater accuracy. Target weights for 2018 will be published by RBC on the negative 7th Index Business Day in February 2018.

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

Table A2: Commodity Sector Weighting

Commodity Sector	Weighting
Energy	29.30417649%
Base Metals	17.68460629%
Precious Metals	15.46913189%
Grains	24.13218881%
Softs	7.15757671%
Livestock	6.25231981%

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

Table A3: Lead Contract Months and Next Contract Months by Month

Index Commodity	Reference Month											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
WTI	K	N	N	U	U	X	X	F	F	H	H	K
Brent	N	N	U	U	X	X	F	F	H	H	K	K
Natural Gas	H	H	K	K	V	V	V	V	V	F	F	H
Heating Oil	H	H	K	K	N	N	U	U	X	X	F	F
Unleaded Gasoline	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
Silver	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
Aluminum	H	H	M	M	M	U	U	U	Z	Z	Z	H
Zinc	H	H	M	M	M	U	U	U	Z	Z	Z	H
Nickel	H	H	M	M	M	U	U	U	Z	Z	Z	H
Corn	H	H	K	K	N	N	U	U	Z	Z	Z	H
Wheat	H	H	K	K	N	N	U	U	Z	Z	Z	H
Soybeans	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	K	N	N	Z	Z	Z	H	H	H	K	K	K
Sugar	H	H	H1	H1	H1	H1	H1	H1	H1	H1	H1	H1
Cotton	H	H	K	K	N	N	Z	Z	Z	Z	Z	H
Coffee	H	H	K	K	N	N	U	U	Z	Z	Z	H
Live Cattle	G	J	J	M	M	Q	Q	V	V	Z	Z	G
Lean Hogs	G	J	J	M	M	N	Q	V	V	Z	Z	G

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				
	-5	-4	-3	-2	-1
WTI	4/5	3/5	2/5	1/5	0

Brent	4/5	3/5	2/5	1/5	0
Natural Gas	4/5	3/5	2/5	1/5	0
Heating Oil	4/5	3/5	2/5	1/5	0
Unleaded Gasoline	4/5	3/5	2/5	1/5	0
Gold	4/5	3/5	2/5	1/5	0
Silver	4/5	3/5	2/5	1/5	0
Copper (Comex)	4/5	3/5	2/5	1/5	0
Aluminum	4/5	3/5	2/5	1/5	0
Nickel	4/5	3/5	2/5	1/5	0
Zinc	4/5	3/5	2/5	1/5	0
Corn	4/5	3/5	2/5	1/5	0
Wheat	4/5	3/5	2/5	1/5	0
Soybeans	4/5	3/5	2/5	1/5	0
Soybean Meal	4/5	3/5	2/5	1/5	0
Soybean Oil	4/5	3/5	2/5	1/5	0
Sugar	4/5	3/5	2/5	1/5	0
Cotton	4/5	3/5	2/5	1/5	0
Coffee	4/5	3/5	2/5	1/5	0
Lean Hogs	4/5	3/5	2/5	1/5	0
Live Cattle	4/5	3/5	2/5	1/5	0