



Strategy Information

RBC Commodity Strategy – EC01 ER

Section 1. General Information

- **Strategy Name:** RBC Commodity Strategy – EC01 ER
- **Strategy Ticker:** RBCAEC01
- **Strategy Type:** Excess Return
- **First Calculation day of the Strategy:** 01/31/2007
- **Base Level of the Strategy:** 100

Section 2. List of Included Commodities

- Please see Section A1 in Appendix A.

Section 3. Target Weights of Included Commodities

- **Target Weight Method:** Annual
- **Target Weights for Current Period:** Please see Section A1 in Appendix A.

Section 4. Commodity Sector Weighting

- **Commodity Sector Weighting for Current Period:** Please see Section A2 in 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

Strategy Commodity	Month											
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Aluminum	K	N	N	U	U	X	X	F	F	H	H	K
Coffee	K	N	N	U	U	Z	Z	Z	H	H	H	K
Copper (US)	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
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
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
Natural Gas	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
Silver	K	N	N	U	U	Z	Z	Z	H	H	H	K
Soybeans	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
Soybean Oil	K	N	N	Z	Z	Z	Z	F	F	H	H	K
Sugar	K	N	N	V	V	V	H	H	H	H	H	K
Unleaded Gasoline	K	N	N	U	U	X	X	F	F	H	H	K
Wheat	K	N	N	U	U	Z	Z	Z	H	H	H	K
Zinc	K	N	N	U	U	X	X	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					
	-6	-5	-4	-3	-2	-1
Any Strategy 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 in Appendix A.
- **Rebalance Reference Month:** [Every February](#)
- **Rebalance Calculation Day:** [Negative 7th Business Day in each Rebalance Reference Month](#)
- **Reference Commodity:** [Gold, with Portfolio Weight = 100](#)

Strategy Information – Appendix A

RBC Commodity Strategy – ECo1 ER - 10/24/2018

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

Strategy Commodity	Symbol (Bloomberg)	Target Weight (%)	Generated Portfolio Weight
Aluminum	LA	4.53%	22.67
Coffee	KC	2.53%	22448.74
Copper (US)	HG	7.01%	24536.32
Corn	C	6.31%	19331.67
Cotton	CT	1.54%	20627.17
Crude – Brent	CO	7.52%	1257.29
Crude – WTI	CL	7.31%	1319.3
Gold	GC	11.87%	100
Heating Oil	HO	3.54%	19856.53
Lean Hogs	LH	2.41%	32173.36
Live Cattle	LC	4.09%	40020.5
Natural Gas	NG	8.19%	32316.48
Nickel	LN	2.77%	2.44
Silver	SI	3.57%	2352.13
Soybeans	S	6.05%	6795.61
Soybean Meal	SM	3.17%	104.38
Soybean Oil	BO	2.6%	90104.23
Sugar	SB	3.11%	259596.87
Unleaded Gasoline	XB	4.12%	22966.41
Wheat	W	4.69%	11730.7
Zinc	LX	3.07%	10.2

Section A2: Commodity Sector Weightings

Commodity Sector	Weighting
Energy	30.68%
Base Metals	17.38%
Precious Metals	15.44%
Grains	22.81%
Softs	7.18%
Livestock	6.5%

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