

Credit Suisse Commodity Benchmark 2021 Target Investment Weights Announcement

Following are the 2021 Target Investment Weights. These weights will be incorporated into the calculation of the Credit Suisse Commodity Benchmark starting with the January 2021 roll period (which begins at the end of December 2020). The complete calculation rules are specified in the Credit Suisse Commodity Index Framework Operating Manual, Section A: Core Index Methodology, and Section B: The Credit Suisse Commodity Benchmark - Index Parameters.

2021 CSCB TARGET INVESTMENT WEIGHTS (TIW)

Component	Exch.	PROMPT	4x6F	7x12F	13x24F	25x36F
Energy		50.7988%	52.8608%	64.2983%	83.5067%	90.7213%
WTI Crude Oil	NYMEX	13.4680%	14.1605%	22.7561%	29.1776%	31.0766%
WTI Crude Oil	ICE	4.0433%	4.1712%	6.2052%	10.4176%	9.9677%
Brent Crude Oil	ICE	17.5114%	18.9404%	31.0205%	40.1873%	49.6770%
NY Harbor ULSD	NYMEX	2.7708%	2.8437%	0.0000%	0.0000%	0.0000%
Gasoil	ICE	3.7545%	3.9863%	0.0000%	0.0000%	0.0000%
RBOB Gasoline	NYMEX	5.9121%	5.0592%	0.0000%	0.0000%	0.0000%
Natural Gas	NYMEX	3.3387%	3.6995%	4.3165%	3.7242%	0.0000%
Ind. Metals		13.2789%	12.9492%	12.7680%	10.9618%	9.2787%
Copper high grade	COMEX	1.1535%	1.1244%	0.0000%	0.0000%	0.0000%
Copper grade A.	LME	2.7533%	2.9091%	3.2555%	4.2575%	3.4038%
Zinc high grade	LME	2.0543%	1.9419%	1.7475%	0.0000%	0.0000%
Aluminium primary	LME	3.6677%	3.6019%	4.1773%	6.7043%	5.8749%
Nickel primary	LME	2.0262%	2.0170%	2.3018%	0.0000%	0.0000%
Lead standard	LME	1.6239%	1.3549%	1.2859%	0.0000%	0.0000%
Prec. Metals		8.9618%	6.5259%	5.8741%	2.2522%	0.0000%
Gold	COMEX	4.1796%	4.8984%	4.3998%	2.2522%	0.0000%
Silver	COMEX	1.7264%	1.6275%	1.4743%	0.0000%	0.0000%
Platinum	NYMEX	1.5416%	0.0000%	0.0000%	0.0000%	0.0000%
Palladium	NYMEX	1.5142%	0.0000%	0.0000%	0.0000%	0.0000%
Agriculture		22.4232%	23.0313%	17.0596%	3.2793%	0.0000%
SRW Wheat	CBOT	2.3507%	2.2530%	2.2043%	0.0000%	0.0000%
HRW Wheat	KCBOT	1.3829%	1.2890%	1.2257%	0.0000%	0.0000%
Euro. Milling Wheat	EN	0.7092%	0.7145%	0.0000%	0.0000%	0.0000%
Corn	CBOT	5.0642%	5.0661%	5.7971%	0.0000%	0.0000%
Soybeans	CBOT	2.8598%	3.3390%	4.7394%	0.0000%	0.0000%
Soybean Meal	CBOT	0.9684%	1.1959%	0.0000%	0.0000%	0.0000%
Soybean Oil	CBOT	0.5736%	0.6620%	0.0000%	0.0000%	0.0000%
Sugar #11	ICE	2.3159%	2.3061%	3.0931%	3.2793%	0.0000%
Sugar #5	EN	0.2083%	0.2198%	0.0000%	0.0000%	0.0000%
Cocoa	ICE	0.9322%	1.0207%	0.0000%	0.0000%	0.0000%
Cocoa	EN	0.7679%	0.8801%	0.0000%	0.0000%	0.0000%
Coffee "C" Arabica	ICE	1.7514%	1.7987%	0.0000%	0.0000%	0.0000%
Coffee Robusta	EN	0.2981%	0.2811%	0.0000%	0.0000%	0.0000%
Cotton	ICE	2.2406%	2.0053%	0.0000%	0.0000%	0.0000%
Livestock		4.5373%	4.6328%	0.0000%	0.0000%	0.0000%
Live Cattle	CME	2.2332%	2.3836%	0.0000%	0.0000%	0.0000%
Feeder Cattle	CME	0.4338%	0.4389%	0.0000%	0.0000%	0.0000%
Lean Hogs	CME	1.8703%	1.8103%	0.0000%	0.0000%	0.0000%

Source: Credit Suisse

NOTES

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