

Credit Suisse Commodity Benchmark 2023 Target Investment Weights Announcement

Following are the 2023 Target Investment Weights. These weights will be incorporated into the calculation of the Credit Suisse Commodity Benchmark starting with the January 2023 roll period (which begins at the end of December 2022). 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.

2023 CSCB TARGET INVESTMENT WEIGHTS (TIW)

Component	Exch.	PROMPT	4x6F	7x12F	13x24F	25x36F
Energy		49.6660%	52.7038%	64.2491%	86.9071%	89.6907%
WTI Crude Oil	NYMEX	13.6307%	14.3988%	24.7963%	34.5489%	36.9511%
WTI Crude Oil	ICE	3.7219%	4.0650%	6.1541%	9.5532%	5.5366%
Brent Crude Oil	ICE	17.3529%	18.7725%	27.9334%	37.5205%	47.2030%
Heating Oil	NYMEX	2.3570%	2.5096%	0.0000%	0.0000%	0.0000%
Gasoil	ICE	3.2571%	3.5099%	0.0000%	0.0000%	0.0000%
RBOB Gasoline	NYMEX	5.9802%	5.1656%	0.0000%	0.0000%	0.0000%
Natural Gas	NYMEX	3.3662%	4.2824%	5.3653%	5.2845%	0.0000%
Ind. Metals		14.1241%	13.4895%	13.6399%	9.5995%	10.3093%
Copper high grade	COMEX	1.1613%	1.1294%	0.0000%	0.0000%	0.0000%
Copper grade A.	LME	2.9454%	3.0460%	3.6014%	4.6560%	5.9508%
Zinc high grade	LME	2.1820%	2.0396%	2.0618%	0.0000%	0.0000%
Aluminium primary	LME	4.1696%	3.9533%	4.4820%	4.9435%	4.3585%
Nickel primary	LME	2.0356%	1.9895%	2.3200%	0.0000%	0.0000%
Lead standard	LME	1.6302%	1.3317%	1.1747%	0.0000%	0.0000%
Prec. Metals		9.2538%	5.7376%	5.0674%	0.2950%	0.0000%
Gold	COMEX	4.4503%	4.2669%	4.0143%	0.2950%	0.0000%
Silver	COMEX	1.7311%	1.4708%	1.0531%	0.0000%	0.0000%
Platinum	NYMEX	1.5283%	0.0000%	0.0000%	0.0000%	0.0000%
Palladium	NYMEX	1.5441%	0.0000%	0.0000%	0.0000%	0.0000%
Agriculture		22.5187%	23.7032%	17.0436%	3.1984%	0.0000%
SRW Wheat	CBOT	2.1282%	2.0999%	2.2143%	0.0000%	0.0000%
HRW Wheat	KCBOT	1.2562%	1.2303%	1.1614%	0.0000%	0.0000%
Euro. Milling Wheat	EN	0.9937%	1.0852%	0.0000%	0.0000%	0.0000%
Corn	CBOT	5.1846%	5.3663%	5.9800%	0.0000%	0.0000%
Soybeans	CBOT	2.9167%	3.5198%	4.5079%	0.0000%	0.0000%
Soybean Meal	CBOT	0.7989%	1.0202%	0.0000%	0.0000%	0.0000%
Soybean Oil	CBOT	0.6823%	0.8425%	0.0000%	0.0000%	0.0000%
Sugar #11	ICE	2.3577%	2.2619%	3.1800%	3.1984%	0.0000%
Sugar #5	EN	0.1535%	0.1688%	0.0000%	0.0000%	0.0000%
Cocoa	ICE	0.9236%	0.9020%	0.0000%	0.0000%	0.0000%
Cocoa	EN	0.7647%	0.8075%	0.0000%	0.0000%	0.0000%
Coffee "C" Arabica	ICE	1.7930%	1.9591%	0.0000%	0.0000%	0.0000%
Coffee Robusta	EN	0.2048%	0.1945%	0.0000%	0.0000%	0.0000%
Cotton	ICE	2.3606%	2.2452%	0.0000%	0.0000%	0.0000%
Livestock		4.4375%	4.3658%	0.0000%	0.0000%	0.0000%
Live Cattle	CME	2.1430%	2.2195%	0.0000%	0.0000%	0.0000%
Feeder Cattle	CME	0.4431%	0.4299%	0.0000%	0.0000%	0.0000%
Lean Hogs	CME	1.8515%	1.7164%	0.0000%	0.0000%	0.0000%

Source: Credit Suisse

NOTES

The Credit Suisse Indices are the exclusive property of Credit Suisse. "Credit Suisse", the Credit Suisse logo, "Credit Suisse Commodity Benchmark" and "CSCB" are trademarks or service marks or registered trademarks or service marks of Credit Suisse Group AG or one of its affiliates.

This information has been issued by Credit Suisse International ("CS"). Credit Suisse International is authorized by the Prudential Regulation Authority and regulated by the Financial Conduct Authority and Prudential Regulation Authority. This information is private and confidential and should not be disclosed without CS' consent.

This is provided to you solely for your information and is not an offer to buy or sell, or a solicitation or an offer to buy or sell, any security or other financial instrument. Any information including facts, opinions or quotations, may be condensed or summarized and is expressed as of the date of writing.

The information may change without notice and CS is under no obligation to ensure that such updates are brought to your attention.