



CIBZD1PO Index

Bloomberg Ticker: CIBZD1PO <Index>

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The percentage weights of CIBZD1PO Index (Bloomberg Ticker: "CIBZD1PO <Index>") as of the close of 20 December 2017

The next update will be published in Dec 2018

Commodities	Contract Tickers	Weights
Soybean Oil	H 18	2.59%
Corn	H 18	6.95%
Cocoa	H 18	0.00%
WTI Crude	H 18	7.28%
Cotton	H 18	1.42%
Gold	G 18 / J 18	11.66%
US Copper	H 18	9.08%
Heating Oil	H 18	4.17%
Coffee	H 18	1.96%
Aluminum	H 18	5.41%
Live Cattle	G 18 / J 18	4.06%
Lean Hogs	G 18 / J 18	2.23%
Nickel	H 18	2.82%
Zinc	H 18	3.18%
Natural Gas	H 18	6.25%
Soybeans	H 18	5.48%
Sugar	H 18	2.28%
Silver	H 18	3.89%
Wheat	H 18	3.18%
RBOB Gasoline	H 18	3.80%
Brent Crude	H 18 / K 18	8.34%
Soybean Meal	H 18	2.87%
Kansas Wheat	H 18	1.11%

*Where we have two dates i.e. X-Y, it indicates rolling from X contract to Y contract



CIBC Diversified 1 Month Forward Post-Roll Commodity Index Rules

Ticker: CIBZD1PO Index

The Index is a modified version of the BCOM 1 Month Forward Commodity Index. All Rules for the Index are outlined in the “Bloomberg Commodity Index[®] Methodology (June 2014)” with the following adjustments:

Launch Date:	22 Jul 2015
Initial Index Value:	100
Initial Index Date:	31 Dec 14
Ticker:	CIBZD1PO
Sponsor Index:	Bloomberg 1 Month Forward Index Excess Return
Business Day:	Bloomberg Commodity Index days

Roll Period (as referred to on page 37 of the Index Handbook)

With respect to any Designated Contract, the period of four (4) Bloomberg Commodity Index Business Days beginning on the second (12th) and ending on the fifteenth (15th) Bloomberg Commodity Index Business Day of each calendar month. For the avoidance of doubt, the business days above refer to calculation days and not hedge days, which would be one business day prior to the calculation day.

Contract Roll Weights (as referred to on page 37 of the Index Methodology)

Day of Roll Period	First Nearby Contract Roll Weight	Roll Contract Roll Weight
11	1.00	0.00
12	0.75	0.25
13	0.50	0.50
14	0.25	0.75
15	0.00	1.00

Index Data and Dissemination

Index values will be made available no later than 5:00 pm (ET) on each Business Day to investors on Bloomberg. If any Exchange amends the closing price of an underlying commodity subsequent to publication or if there is an error in any previous publication of Index values, the Index Administrator will make available the amended values as soon as practicable.

Where the published Index prices are determined to be inaccurate, the Index Administrator shall as soon as practicable publish the correct prices on each Publication Site.

Extraordinary Circumstances

The Index Administrator reserves the right to take such action, including modifying, temporarily suspending or discontinuing the Index, to address market emergencies or other extraordinary market events or conditions.

CIBC may, in its sole discretion, cease to calculate and publish the Index at any time.



Index Governance

The Index is owned by CIBC and is the exclusive property of CIBC. The Index and the Index Rules may not be used without CIBC's prior written consent.

CIBC is the Index Administrator. An Index Advisory Committee, comprised of at least nine voting members who are full-time professional staff of CIBC, oversees the administration of the Index. The Index Advisory Committee is responsible for ensuring that appropriate governance, oversight and accountability controls are in place for all core aspects of the administration of CIBC indices, including the Index, over their entire lifecycle, including index creation, index calculation and publication, index modifications, the identification, management and disclosure of potential conflicts of interest, and periodic reviews to ensure adherence to index methodology and applicable policies and procedures.

Any material modifications to these Rules must be approved by the Index Advisory Committee. Any unresolved issues relating to the interpretation or application of the Rules for the Index or the calculation of the Index may be determined by the Index Advisory Committee.

Index administration, including maintenance, calculation, rebalancing and general governance, are the responsibility of the Index Administrator.

Neither the Index Rules nor any set of procedures are capable of anticipating all possible circumstances and events that may occur with respect to the Index and the methodology for its calculation. Accordingly, a number of subjective judgments may need to be made in connection with the administration of the Index that cannot be adequately reflected in these Index Rules. CIBC, as Index Administrator, may take such actions as it deems necessary or appropriate in order to address market emergencies or other extraordinary market events or conditions. All questions of interpretation with respect to the application of these Index Rules, including any questions of interpretation that need to be made in the event of a market emergency or other extraordinary event, will be resolved by the Index Administrator.

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