

The Quantix Inflation Index 3Q22 Target Weights Announced

June 13, 2022

Launched in February 2022, the Quantix Inflation Index (“QII” or the “Index”) is a new benchmark for hedging inflation using the commodities market. The Index references exchange-traded contracts linked to 24 physical commodities, and the third quarter 2022 target weights will be implemented during the standard July 2022 index roll.

Kansas City Wheat will be added to the Index while Cocoa will be removed this quarter. Along with an increase in the weight of Corn, this results in the Grains sector increasing by approximately 3.3% relative to the end of 1Q22. The Softs sector decreased by 2.0% due to the removal of Cocoa.

No other significant changes were made to the sector weights and individual commodity weights relative to the 2Q22 Target Weights, with no sector or individual commodity increasing or decreasing more than 2%. The Petroleum sector retains the highest weight, at 40.1%.

The target weights for all QII components for 3Q22 are listed below:

Commodity	Trading Facility	Ticker	Sector	Weight
WTI Crude Oil	NYM	CL	Petroleum	2.8329%
Brent Crude Oil	ICE – UK	CO		16.0516%
Heating Oil	NYM	HO		6.3626%
GasOil	ICE – UK	QS		7.7899%
RBOB Gasoline	NYM	XB		7.0920%
Natural Gas	NYM	NG	Natural Gas	0.0000%
Corn	CBT	C	Grains and Soybean Products	4.4435%
Wheat	CBT	W		0.0000%
KC Wheat	KBT	KW		2.0000%
Soybeans	CBT	S		2.0000%
Soymeal	CBT	SM		0.0000%
Soybean Oil	CBT	BO		2.9243%
Cocoa	ICE – US	CC	Softs	0.0000%
Cotton	ICE – US	CT		0.0000%
Coffee	ICE – US	KC		0.0000%
Sugar	ICE – US	SB		2.0000%
Live Cattle	CME	LC	Livestock	0.0000%
Lean Hogs	CME	LH		0.0000%
Copper	CMX	HG	Base Metals	5.8415%
Aluminum	LME	LA		5.8163%
Nickel	LME	LN		2.5929%
Zinc	LME	LX		4.8230%
Gold	CMX	GC	Precious Metals	25.4295%
Silver	CMX	SI		2.0000%

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