ING Bank N.V. Legal entity identifier (LEI): 3TK20IVIUJ8J3ZU0QE75 Issue of

| Series number of the Certificates | WKN Code | ISIN Code | Number of Certificates being issued | Title |
|--|-------------|--------------|---|------------------------------------|
| 377,785 | NB0G8B | DE000NB0G8B0 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,786 | NB0G8C | DE000NB0G8C8 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,787 | NB0G8D | DE000NB0G8D6 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,788 | NB0G8E | DE000NB0G8E4 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,789 | NB0G8F | DE000NB0G8F1 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,790 | NB0G8G | DE000NB0G8G9 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,791 | NB0G8H | DE000NB0G8H7 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,792 | NB0G8J | DE000NB0G8J3 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,793 | NB0G8K | DE000NB0G8K1 | 200,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,794 | NB0G8L | DE000NB0G8L9 | 200,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,795 | NB0G8M | DE000NB0G8M7 | 200,000 | ING Short Commodity Open End Turbo |
| - | | | | Certificate |
| 377,796 | NB0G8N | DE000NB0G8N5 | 250,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,797 | NB0G8P | DE000NB0G8P0 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,798 | NB0G8Q | DE000NB0G8Q8 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,799 | NB0G8R | DE000NB0G8R6 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,800 | NB0G8S | DE000NB0G8S4 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,801 | NB0G8T | DE000NB0G8T2 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,802 | NB0G8U | DE000NB0G8U0 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 377,803 | NB0G8V | DE000NB0G8V8 | 1,000,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |

under the Certificates Programme

The Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that, except as provided in sub-paragraph (i) below, any offer of Notes in any Member State of the European

Economic Area (each, a "**Member State**") will be made pursuant to an exemption under the Prospectus Regulation (as defined below) from the requirement to publish a prospectus for offers of the Notes. Accordingly any person making or intending to make an offer of the Notes may only do so:

- (i) in those Public Offer Jurisdictions mentioned in the paragraph Distribution of Part B below, provided such person is a Dealer or Authorised Offeror (as such term is defined in the Prospectus) and that any conditions relevant to the use of the Prospectus are complied with; or
- (ii) otherwise in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to Article 3 of Regulation (EU) 2017/1129 (the "**Prospectus Regulation**") or to supplement a prospectus pursuant to Article 23 of the Prospectus Regulation, in each case, in relation to such offer.

Neither the Issuer nor any Dealer has authorised, nor do they authorise, the making of any offer of Certificates in any other circumstances.

MiFID II product governance / Retail investors, professional investors and ECPs target market – Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Certificates has led to the conclusion that: (i) the target market for the Certificates is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "MiFID II"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Certificates to retail clients are appropriate - investment advice, portfolio management, non-advised sales and pure execution services - subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Certificates (a "distributor") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Certificates (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

PROHIBITION OF SALES TO UK RETAIL INVESTORS – The Certificates are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("UK"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("EUWA"); (ii) a customer within the meaning of the provisions of the FSMA and any rules or regulations made under the FSMA to implement the Insurance Distribution Directive, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of the Prospectus Regulation as it forms part of UK domestic law by virtue of the EUWA (the "UK Prospectus Regulation"). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (the "UK PRIIPs Regulation") for offering or selling the Certificates or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Certificates or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

These Final Terms have been prepared for the purpose of Article 8 of Regulation (EU) 2017/1129, as amended, and must be read in conjunction with the base prospectus consisting of separate documents (i.e. (i) the securities note dated 22 March 2024 and its supplement(s) (if any) (the "Securities Note") and (ii) the registration document of ING Bank N.V. (the "Issuer") dated 22 March 2024, and its supplement(s) (if any)) (the "Registration Document" and together with the Securities Note, the "Prospectus")) pertaining to the Issuer's Certificates Programme. Terms used herein shall be deemed to be defined as such for the purposes of the conditions set forth in the General Certificate Conditions and the relevant Product Conditions contained in the Prospectus which constitutes a base prospectus for the purposes of Regulation (EU) 2017/1129, as amended or superseded (the "Prospectus Regulation"). Full information on the Issuer and the offer of the Certificates is only available on the basis of the Prospectus, any supplements thereto and these Final Terms. The Prospectus and any supplements thereto are available for viewing at the Issuer's website (www.ingmarkets.com) and copies may be obtained from ING Bank N.V at Foppingadreef 7, 1102 BD Amsterdam, the Netherlands (E-mail: info@sprinters.nl) and are available for viewing on the websites www.ingmarkets.de, www.ingsprinters.nl and www.ingturbos.fr.

Prospective investors should carefully consider the section "Risk Factors" in the Prospectus.

GENERAL DESCRIPTION OF THE CERTIFICATES

| 1 | (a) Series number of the Certificates: | As specified in the table below |
|----|--|---------------------------------|
| | (b) Whether or not the Certificates are to be consolidated and form a single series with the Certificates of an existing series: | 1 |
| 2 | (a) The type of Certificates which may be Index Certificates, Share Certificates, Currency Certificates, Commodity Certificates, Fund Certificates, Government Bond Certificates, Other Bond Certificates or Index Futures Certificates: | |
| | (b) Whether such Certificates are Best Certificates, Factor Certificates, Limited Certificates, Discount Certificates, Open Ended Certificates, Fixed Leverage Certificates or Tracker Certificates. | Best or Turbo Best) |
| | (c) Whether such Certificates are Long Certificates or Short Certificates: | Short Certificates |
| 3 | Number of Certificates being issued: | As specified in the table below |
| 4 | Issue Price per Certificate: | As specified in the table below |
| 5 | Trade Date: | 25 November 2024 |
| 6 | Issue Date: | 27 November 2024 |
| 7 | "as-if-and-when-issued" trading: | Not Applicable |
| 8 | Current Financing Level on the Trade Date: | As specified in the table below |
| 9 | Current Spread on the Trade Date: | As specified in the table below |
| 10 | Maximum Spread: | As specified in the table below |
| 11 | Current Stop Loss Premium Rate on the Trade Date: | As specified in the table below |
| 12 | Maximum Premium: | As specified in the table below |
| 13 | Minimum Premium: | As specified in the table below |
| | | • |

| 14 | Stop Loss Price on the Trade Date: | As specified in the table below |
|-----|--|---|
| | | |
| 15 | Stop Loss Price Rounding: | As specified in the table below |
| 1.6 | Entitlement: | A |
| 16 | Entitlement: | As specified in the table below |
| 17 | Financing Level Currency: | As specified in the table below |
| 18 | Settlement Currency: | EUR |
| 19 | Exercise Time: | 12:00 AM Central European Time |
| 20 | Cash Settlement Amount: | As specified in the Commodity Certificate Conditions |
| 21 | Final Valuation Date: | Not Applicable |
| 22 | Valuation Date(s): | Annually, commencing on the date one year after the Issue Date. |
| 23 | Applicable Business Day Centre(s) for the purposes of the definition of "Business Day" | Amsterdam |

| Series | ISIN Code | Number | Issue | Current | Curre | Maxi | Current | Maxi | Minim | Stop | Stop | Entit | Finan |
|---------|------------|-------------|---------|---------|-------|-------|---------|-------|-------|---------|-------|-------|-------|
| Numb | IOIIV OOGC | of | price | Financi | nt | mum | Stop | mum | um | Loss | Loss | lem | cing |
| er of | | Certificate | per | ng | Sprea | Sprea | Loss | Premi | Premi | Price | Price | ent | Level |
| the | | s being | Certifi | Level | d on | d | Premiu | um | um | on the | Roun | Cit | Curre |
| Certifi | | issued | cate | on the | the | ď | m | | uiii | Trade | ding | | ncy |
| cates | | issucu | Cate | Trade | Trade | | Rate | | | Date | ung | | licy |
| Cates | | | | Date | Date | | on the | | | Date | | | |
| | | | | Date | Date | | Trade | | | | | | |
| | | | | | | | Date | | | | | | |
| 377,78 | DE000NB0 | 1,000,000 | 0.07 | 73.2100 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 73.2100 | 0.01 | 0.1 | USD |
| 5 | G8B0 | 1,000,000 | 0.07 | 000000 | | 3.0 | 7.5 | 20.0 | 0.0 | 000000 | 0.01 | 0.1 | CSD |
| 377,78 | DE000NB0 | 1,000,000 | 0.04 | 73.4600 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 73.4600 | 0.01 | 0.1 | USD |
| 6 | G8C8 | | | 000000 | | | | | | 000000 | | | |
| 377,78 | DE000NB0 | 1,000,000 | 0.02 | 73.7100 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 73.7100 | 0.01 | 0.1 | USD |
| 7 | G8D6 | | | 000000 | | | | | | 000000 | | | |
| 377,78 | DE000NB0 | 1,000,000 | 0.01 | 73.9600 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 73.9600 | 0.01 | 0.1 | USD |
| 8 | G8E4 | | | 000000 | | | | | | 000000 | | | |
| 377,78 | DE000NB0 | 1,000,000 | 0.03 | 74.2100 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 74.2100 | 0.01 | 0.1 | USD |
| 9 | G8F1 | | | 000000 | | | | | | 000000 | | | |
| 377,79 | DE000NB0 | 1,000,000 | 0.04 | 3.54000 | 3 | 5.0 | 10.0 | 20.0 | 0.0 | 3.54000 | 0.001 | 1.0 | USD |
| 0 | G8G9 | | | 00000 | | | | | | 00000 | | | |
| 377,79 | DE000NB0 | 1,000,000 | 0.07 | 3.57600 | 3 | 5.0 | 10.0 | 20.0 | 0.0 | 3.57600 | 0.001 | 1.0 | USD |
| 1 | G8H7 | | | 00000 | | | | | | 00000 | | | |
| 377,79 | DE000NB0 | 1,000,000 | 0.11 | 3.61300 | 3 | 5.0 | 10.0 | 20.0 | 0.0 | 3.61300 | 0.001 | 1.0 | USD |
| 2 | G8J3 | | | 00000 | | | | | | 00000 | | | |
| 377,79 | DE000NB0 | 200,000 | 0.1 | 1034.09 | 3 | 5.0 | 5.0 | 20.0 | 0.0 | 1034.09 | 0.01 | 0.01 | USD |
| 3 | G8K1 | | | 000000 | | | | | | 000000 | | | |

| | | | | 00 | | | | | | 00 | | | |
|-------------|------------------|-----------|------|-------------------------|-----|-----|-----|------|-----|-------------------------|------|------|-----|
| 377,79 4 | DE000NB0 G8L9 | 200,000 | 0.15 | 1039.09 000000 00 | 3 | 5.0 | 5.0 | 20.0 | 0.0 | 1039.09 000000 00 | 0.01 | 0.01 | USD |
| 377,79 5 | DE000NB0 G8M7 | 200,000 | 0.2 | 1044.09 000000 00 | 3 | 5.0 | 5.0 | 20.0 | 0.0 | 1044.09 000000 00 | 0.01 | 0.01 | USD |
| 377,79 6 | DE000NB0 G8N5 | 250,000 | 0.37 | 70.6400 000000 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 70.6400 000000 | 0.01 | 1.0 | USD |
| 377,79 7 | DE000NB0 G8P0 | 1,000,000 | 2.13 | 70.4200 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 70.4200 000000 | 0.01 | 0.1 | EUR |
| 377,79 8 | DE000NB0 G8Q8 | 1,000,000 | 2.27 | 71.8200 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 71.8200 000000 | 0.01 | 0.1 | EUR |
| 377,79 9 | DE000NB0 G8R6 | 1,000,000 | 2.41 | 73.2500 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 73.2500 000000 | 0.01 | 0.1 | EUR |
| 377,80 0 | DE000NB0 G8S4 | 1,000,000 | 2.56 | 74.7100 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 74.7100 000000 | 0.01 | 0.1 | EUR |
| 377,80 1 | DE000NB0 G8T2 | 1,000,000 | 2.71 | 76.2000 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 76.2000 000000 | 0.01 | 0.1 | EUR |
| 377,80 2 | DE000NB0 G8U0 | 1,000,000 | 2.86 | 77.7200 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 77.7200 000000 | 0.01 | 0.1 | EUR |
| 377,80 3 | DE000NB0 G8V8 | 1,000,000 | 3.01 | 79.2700 000000 | 3.0 | 3.5 | 7.5 | 20.0 | 0.0 | 79.2700 000000 | 0.01 | 0.1 | EUR |

ADDITIONAL SPECIFIC PRODUCT RELATED PROVISIONS:

| 24 | Index Certificate Provisions | Not Applicable |
|----|---|----------------|
| | | |
| 25 | Share Certificate Provisions | Not Applicable |
| | | |
| 26 | Currency Certificate Provisions | Not Applicable |
| | | |
| 27 | Commodity Certificate Provisions | Applicable |

| Series | ISIN | (i) | (ii) | (iii) Price | (iv) | (v) | (vi) Rollover | (vii) | (viii) |
|---------|------|---------|----------|-------------|-------|----------|---------------|---------|-----------|
| Numb | Code | Commodi | Commo | Source/ | Speci | Delivery | Date | Exchang | Valuation |
| er of | | ty | dity | Reference | fied | Dates | | е | Time |
| the | | | Referen | Dealers | Price | | | | |
| Certifi | | | ce Price | | | | | | |
| cates | | | | | | | | | |

| 277.70 | DECOM | In . | 01 D / | T 1/1 11 | TI | (') E' + | A 1 / | T-0-F | 701 1 |
|-------------|------------------|--------------------|-------------------|---|-----------|---|---|-------|-------------------|
| | DE000N | Brent | Oil-Brent | | The | (i) First | A date, as | ICE | The close |
| 5 | B0G8B0 | Crude Oil | -ICE | Bloomberg | price | nearby | determined | | of trading |
| | | | | code: COG5 | | month | by the | | on the |
| | | | | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | | after the first | | expiratio | Agent, in the | | |
| | | | | Rollover Date | | n or (ii) | period . | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| 1 | | | | | | | | | |
| 277.70 | DEGGOVI | D. | 0'1 D | T '.' 11 | TD1 | (1) E' + | Commodity. | | TD1 1 |
| | DE000N | Brent | Oil-Brent | • | The | (i) First | A date, as | ICE | The close |
| 377,78 6 | DE000N B0G8C8 | Brent Crude Oil | Oil-Brent -ICE | Bloomberg | The price | nearby | A date, as determined | ICE | of trading |
| | | | | Bloomberg code: COG5 | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | | | Bloomberg code: COG5 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |

| 277.70 | DEGGONI | In . | 01 D / | T '.' 11 | TI | (') E' / | A 1 / | 100 | TT 1 |
|-------------|------------------|--------------------|-------------------|---|-----------|---|---|-----|-------------------|
| | DE000N | Brent | Oil-Brent | | The | (i) First | A date, as | ICE | The close |
| 7 | B0G8D6 | Crude Oil | -ICE | Bloomberg | price | nearby | determined | | of trading |
| | | | | code: COG5 | | month | by the | | on the |
| | | | | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | | after the first | | expiratio | Agent, in the | | |
| | | | | Rollover Date | | n or (ii) | period | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| | | | | | | | | | |
| | DE000N | Brent | Oil-Brent | • | The | (i) First | A date, as | ICE | The close |
| 377,78 8 | DE000N B0G8E4 | Brent Crude Oil | Oil-Brent -ICE | Bloomberg | The price | nearby | A date, as determined | ICE | of trading |
| | | | | Bloomberg code: COG5 | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | | | Bloomberg code: COG5 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | | | Bloomberg code: COG5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |

| 277.70 | DEGGOVI | In , | 01 D / | T 1/1 11 | TI | (') E' + | A 1 / | T. C. T. | 7T1 1 |
|-------------|------------------|-----------|-----------|--|-----------|---|---|----------|-------------------|
| | DE000N | Brent | Oil-Brent | | The | (i) First | A date, as | ICE | The close |
| 9 | B0G8F1 | Crude Oil | -ICE | Bloomberg | price | nearby | determined | | of trading |
| | | | | code: COG5 | | month | by the | | on the |
| | | | | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | | after the first | | expiratio | Agent, in the | | |
| | | | | Rollover Date | | n or (ii) | period . | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | 1 | Commodity. | | |
| 2==== | D = 0.001 | 770 | | | | /D =1 | | | |
| | DE000N | US | Natural | Initially | The | (i) First | A date, as | ICE | The close |
| 377,79 0 | DE000N B0G8G9 | Natural | Gas-NY | Bloomberg | The price | nearby | A date, as determined | ICE | of trading |
| | | | | Bloomberg code: NGF25 | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |

| 277.70 | DE000N | US | Natural | Initially | The | (i) Ein-4 | A data a= | ICE | The close |
|-------------|------------------|---------------|-------------------|--|-----------|---|---|-----|-------------------|
| 377,79 | B0G8H7 | Natural | Gas-NY | Initially Bloomberg | price | (i) First nearby | A date, as determined | ICE | of trading |
| 1 | видоп/ | Gas | MEX | code: NGF25 | price | month | by the | | on the |
| | | Gas | MEA | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | | after the first | | expiratio | Agent, in the | | Exchange |
| | | | | Rollover Date | | n or (ii) | period | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | 1 | | Agent. | Business Dava prior to | | |
| | | | | 1 | | | Days prior to the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | C 1'4- | | |
| 1 | | | | | | | Commodity. | | I I |
| 377,79 | DE000N | US | Natural | Initially | The | (i) First | Commodity. A date, as | ICE | The close |
| 377,79 2 | DE000N B0G8J3 | US Natural | Natural Gas-NY | Initially Bloomberg | The price | (i) First nearby | | ICE | of trading |
| | | | | Bloomberg code: NGF25 | | nearby month | A date, as determined by the | ICE | I I |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | Natural | Gas-NY | Bloomberg code: NGF25 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |

| 255.50 | DECONI | | D 11 11 | B.II. (BHB) | - Tru | (1) E! | 1 | | TE1 1 |
|-------------|------------------|-----------|--------------------|---------------------------------------|-----------|---|---|-----|-------------------|
| | DE000N | Palladium | Palladiu | PALLADIUM | The | (i) First | A date, as | ICE | The close |
| 3 | B0G8K1 | | m-Spot | SPOT \$/OZ | price | nearby | determined | | of trading |
| | | 1 | | (Bloomberg | | month | by the | | on the |
| | | | | code: XPD | | of | Calculation | | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | | |
| | | | | | | n or (ii) | period | | |
| | | | | | | the | commencing | | |
| | | | | | | month | on the | | |
| | | | | | | of | previous | | |
| | | | | | | expiratio | Rollover | | |
| | | | | | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | | | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | 1 | | Calculati | 5 | | |
| | | | | 1 | | on | Commodity | | |
| | | | | 1 | | Agent. | Business | | |
| | | | | 1 | | - | Days prior to | | |
| | | | | 1 | | | the last | | |
| | | | | 1 | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| | | | | | | | | | |
| 277.70 | DECOON | - · · · | D 11 1' | DALLADIIM | TI | (') E' / | | | 701 1 |
| | DE000N | Palladium | Palladiu | PALLADIUM | The | (i) First | A date, as | ICE | The close |
| 377,79 4 | DE000N B0G8L9 | Palladium | Palladiu m-Spot | SPOT \$/OZ | The price | nearby | A date, as determined | ICE | of trading |
| | | Palladium | | SPOT \$/OZ (Bloomberg | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | Palladium | | SPOT \$/OZ (Bloomberg | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | Palladium | | SPOT \$/OZ (Bloomberg code: XPD | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |

| 277.70 | DECONI | | D 11 1' | DALL ADMINA | TD1 | (') E' : | 1 . 1 . | I | TC1 1 |
|-------------|------------------|------------------|----------|---|-----------|---|---|-----|-------------------|
| | DE000N | Palladium | Palladiu | PALLADIUM | The | (i) First | A date, as | ICE | The close |
| 5 | B0G8M7 | | m-Spot | SPOT \$/OZ | price | nearby | determined | | of trading |
| | | | | (Bloomberg | | month | by the | | on the |
| | | | | code: XPD | | of | Calculation | | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | | |
| | | | | | | n or (ii) | period | | |
| | | | | | | the | commencing | | |
| | | | | | | month | on the | | |
| | | | | | | of | previous | | |
| | | | | | | expiratio | Rollover | | |
| | | | | | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| 1 | | 1 | | | | | Commodity. | | |
| L | | | | | | ļ | | | |
| | DE000N | WTI | OIL-WTI | | The | (i) First | A date, as | ICE | The close |
| 377,79 6 | DE000N B0G8N5 | WTI Crude Oil | -NYME | Bloomberg | The price | nearby | A date, as determined | ICE | of trading |
| | | | | Bloomberg code: CLF5 | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | | -NYME | Bloomberg code: CLF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |

| 255 = 2 | D D O O O O O | 15 | LOE | T 1.1 11 | TE! | (n) =: | 1 | | - T |
|-------------|------------------|-------------------------|----------------------------------|--|-----------|---|---|-----|-----------------------------|
| 377,79 | | Dutch | ICE | Initially | The | (i) First | A date, as | ICE | The close |
| 7 | B0G8P0 | TTF | Index | Bloomberg | price | nearby | determined | | of trading |
| | | Natural | Dutch | code: TZTF5 | | month | by the | | on the |
| | | Gas | TTF | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | Natural | after the first | | expiratio | Agent, in the | | |
| | | | Gas | Rollover Date | | n or (ii) | period . | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending not less than | | |
| | | | | | | the | | | |
| | | | | | | Calculati on | 5 Commodity | | |
| | | | | | | l | Commodity Business | | |
| | | | | | | Agent. | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | | | |
| 1 | | | | | | | I Commodity | | |
| 377.79 | DE000N | Dutch | ICE | Initially | The | (i) First | Commodity. A date, as | ICE | The close |
| 377,79 8 | | Dutch TTF | ICE Index | Initially Bloomberg | The price | (i) First nearby | A date, as | ICE | The close of trading |
| 377,79 | DE000N B0G8Q8 | Dutch TTF Natural | Index | Bloomberg | The price | nearby | A date, as determined | ICE | The close of trading on the |
| | | TTF Natural | | | | 3.7 | A date, as | ICE | of trading on the |
| | | TTF | Index Dutch | Bloomberg code: TZTF5 | | nearby month | A date, as determined by the | ICE | of trading |
| | | TTF Natural | Index Dutch TTF | Bloomberg code: TZTF5 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |

| 2 | D = 0.001 | 1 | 7.00 | 1 | | | | | · |
|-------------|------------------|----------------|----------------------------------|--|-----------|---|---|-----|----------------------|
| | DE000N | Dutch | ICE | Initially | The | (i) First | A date, as | ICE | The close |
| 9 | B0G8R6 | TTF | Index | Bloomberg | price | nearby | determined | | of trading |
| | | Natural | Dutch | code: TZTF5 | | month | by the | | on the |
| | | Gas | TTF | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | Natural | after the first | | expiratio | Agent, in the | | |
| | | | Gas | Rollover Date | | n or (ii) | period | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | Contract. | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | s volunies, a | Date the | | |
| | | | | | | determin | | | |
| | | | | | | | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | C 1'4- | | |
| | | | | | | 1 | Commodity. | | |
| 377.80 | DE000N | Dutch | ICE | Initially | The | (i) First | Commodity. A date, as | ICE | The close |
| | DE000N B0G8S4 | Dutch TTF | ICE Index | Initially Bloomberg | The price | (i) First nearby | A date, as | ICE | The close of trading |
| 377,80 0 | DE000N B0G8S4 | TTF | Index | Bloomberg | The price | nearby | A date, as determined | ICE | of trading |
| | | TTF Natural | Index Dutch | Bloomberg code: TZTF5 | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | TTF | Index Dutch TTF | Bloomberg code: TZTF5 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | A date, as determined by the Calculation Agent, in the period | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | A date, as determined by the Calculation Agent, in the period commencing | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |

| 2== 00 | D = 0.001 | - · | 1.00 | 1 | T | | | | |
|-------------|------------------|----------------|----------------------------------|--|-----------|---|---|-----|----------------------|
| | DE000N | Dutch | ICE | Initially | The | (i) First | A date, as | ICE | The close |
| 1 | B0G8T2 | TTF | Index | Bloomberg | price | nearby | determined | | of trading |
| | | Natural | Dutch | code: TZTF5 | | month | by the | | on the |
| | | Gas | TTF | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | Natural | after the first | | expiratio | Agent, in the | | |
| | | | Gas | Rollover Date | | n or (ii) | period | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | 1 | | | | | l ~ 11. | | l I |
| | | | | | | | Commodity. | | |
| 377,80 | DE000N | Dutch | ICE | Initially | The | (i) First | A date, as | ICE | The close |
| 377,80 2 | DE000N B0G8U0 | Dutch TTF | ICE Index | Initially Bloomberg | The price | (i) First nearby | | ICE | The close of trading |
| | | | | | | 3.7 | A date, as | ICE | |
| | | TTF | Index Dutch TTF | Bloomberg | | nearby | A date, as determined | ICE | of trading |
| | | TTF Natural | Index Dutch | Bloomberg code: TZTF5 | | nearby month | A date, as determined by the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF | Bloomberg code: TZTF5 <cmdty> and</cmdty> | | nearby month of | A date, as determined by the Calculation | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first</cmdty> | | nearby month of expiratio | A date, as determined by the Calculation Agent, in the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | A date, as determined by the Calculation Agent, in the period commencing on the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | A date, as determined by the Calculation Agent, in the period commencing on the previous | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | ICE | of trading on the |
| | | TTF Natural | Index Dutch TTF Natural | Bloomberg code: TZTF5 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | ICE | of trading on the |

| 377,80 | DE000N | Dutch | ICE | Initially | The | (i) First | A date, as | ICE | The close |
|--------|--------|------------|---------|---------------------|-------|-----------|---------------|-----|------------|
| 3 | B0G8V8 | TTF | Index | Bloomberg | price | nearby | determined | | of trading |
| | | Natural | Dutch | code: TZTF5 | | month | by the | | on the |
| | | Gas | TTF | <cmdty> and</cmdty> | | of | Calculation | | Exchange |
| | | | Natural | after the first | | expiratio | Agent, in the | | |
| | | | Gas | Rollover Date | | n or (ii) | period | | |
| | | | | the Bloomberg | | the | commencing | | |
| | | | | page referring | | month | on the | | |
| | | | | to the relevant | | of | previous | | |
| | | | | Futures | | expiratio | Rollover | | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, | | | |
| | | | | | | S | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| | | | | | | | | | |
| 20 | E 10 4 | Gasta Dusy | | | Lat | والمجانات | | | ı |

| 28 | Fund Certificate Provisions | Not Applicable |
|----|--|----------------|
| 29 | Government Bond Certificate Provisions | Not Applicable |
| 30 | Other Bond Certificate Provisions | Not Applicable |
| 31 | Index Futures Certificate Provisions | Not Applicable |

| Signed on behalf of the Issuer: | |
|---------------------------------|--|
| By: | |
| Duly authorised | |
| | |
| By: | |
| Duly authorised | |

PART B - OTHER INFORMATION

1 LISTING

| (i) | Listing: | The Freiverkehr section of the Frankfurt Stock Exchange |
|-------|---|---|
| (ii) | Admission to trading: | Application is expected to be made by the Issuer (or on its behalf) for the Certificates to be admitted to trading on The Freiverkehr section of the Frankfurt Stock Exchange |
| (iii) | Estimate of total expenses related to admission to trading: | EUR 500 |

2 RATINGS

| Ratings: The Certificates to be issued will not be rated |
|--|
|--|

3 INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save for any fees payable to the Dealers, so far as the Issuer is aware, no person involved in the offer of the Certificates has an interest material to the offer. The Dealers and their affiliates have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer and its affiliates in the ordinary course of business.

4 REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

| (i) Reasons for the offer | See "Use of Proceeds" wording in Base Prospectus |
|-------------------------------|--|
| (ii) Estimated total expenses | The terms of the Public Offer do not provide for any |
| | expenses and/or taxes to be charged to any purchaser |
| | of the Certificates |

5 INFORMATION CONCERNING THE UNDERLYING

| Underlying | Information on the underlying can be obtained from the below specified source. |
|----------------|---|
| US Natural Gas | The return on the Certificates is linked to the performance of the underlying Commodity. The price of the Commodity may go down as well as up throughout the life of the Certificates. Fluctuations in the price of the Commodity will affect the value of the Certificates. Information and details of the past and future performance of the Commodity and its volatility can be obtained from Bloomberg (Bloomberg code: NG1 < Cmdty>) |
| WTI Crude Oil | The return on the Certificates is linked to the performance of the underlying Commodity. The price of the Commodity may go down as well as up throughout the life of the Certificates. Fluctuations in the price of the Commodity will affect the value of the Certificates. Information and details of the past and future performance of the |

| | Commodity and its volatility can be obtained from Bloomberg (Bloomberg code: CL1 <cmdty>)</cmdty> |
|-----------------------|---|
| Brent Crude Oil | The return on the Certificates is linked to the performance of the underlying Commodity. The price of the Commodity may go down as well as up throughout the life of the Certificates. Fluctuations in the price of the Commodity will affect the value of the Certificates. Information and details of the past and future performance of the Commodity and its volatility can be obtained from Bloomberg (Bloomberg code: CO1 < Cmdty>) |
| Palladium | The return on the Certificates is linked to the performance of the underlying Commodity. The price of the Commodity may go down as well as up throughout the life of the Certificates. Fluctuations in the price of the Commodity will affect the value of the Certificates. Information and details of the past and future performance of the Commodity and its volatility can be obtained from Bloomberg (Bloomberg code: XPD < Crncy>) |
| Dutch TTF Natural Gas | The return on the Certificates is linked to the performance of the underlying Commodity. The price of the Commodity may go down as well as up throughout the life of the Certificates. Fluctuations in the price of the Commodity will affect the value of the Certificates. Information and details of the past and future performance of the Commodity and its volatility can be obtained from Bloomberg (Bloomberg code: TZT1 <cmdty>)</cmdty> |

6 POST-ISSUANCE INFORMATION

Post-issuance information will be made available on the website of the Issuer www.ingmarkets.de, www.ingsprinters.nl, www.ingturbo.fr or any succesor website. There is no assurance that the Issuer will continue to provide such information for the life of the Certificates.

7 OPERATIONAL INFORMATION

| (i)ISIN Code | (ii) Common Code | (iii) Other relevant code |
|--------------|------------------|---------------------------|
| DE000NB0G8B0 | Not Applicable | NB0G8B |
| DE000NB0G8C8 | Not Applicable | NB0G8C |
| DE000NB0G8D6 | Not Applicable | NB0G8D |
| DE000NB0G8E4 | Not Applicable | NB0G8E |
| DE000NB0G8F1 | Not Applicable | NB0G8F |
| DE000NB0G8G9 | Not Applicable | NB0G8G |
| DE000NB0G8H7 | Not Applicable | NB0G8H |
| DE000NB0G8J3 | Not Applicable | NB0G8J |
| DE000NB0G8K1 | Not Applicable | NB0G8K |
| DE000NB0G8L9 | Not Applicable | NB0G8L |
| DE000NB0G8M7 | Not Applicable | NB0G8M |
| DE000NB0G8N5 | Not Applicable | NB0G8N |
| DE000NB0G8P0 | Not Applicable | NB0G8P |

| DE000NB0G8Q8 | Not Applicable | NB0G8Q | |
|--------------|----------------|--------|--|
| DE000NB0G8R6 | Not Applicable | NB0G8R | |
| DE000NB0G8S4 | Not Applicable | NB0G8S | |
| DE000NB0G8T2 | Not Applicable | NB0G8T | |
| DE000NB0G8U0 | Not Applicable | NB0G8U | |
| DE000NB0G8V8 | Not Applicable | NB0G8V | |

| (iv) Name of the Principal Certificate Agent | ING Bank N.V. |
|--|---------------|

8 DISTRIBUTION

| (i) | Details of any clearing system other than Euroclear Netherlands: | Clearstream Banking AG, Eschborn |
|---|--|---|
| | (a) details of the appropriate clearing code/number: | Not Applicable |
| | (b) further details regarding the form of Certificates | European Certificates |
| (ii) | Non-exempt offer: | An offer of Certificates may be made by the Issuer other than pursuant to Article 3(2) of the Prospectus Regulation in Germany, France, the Netherlands, Belgium, Spain and Italy (each a "Public Offer Jurisdiction" and together the "Public Offer Jurisdictions"). |
| (iii) | Prohibition of Sales to EEA Retail Investors: | Not Applicable |
| (iv) Prohibition of Sales to UK Retail Investors: | | Applicable |
| (v) Prohibition of Sales to Belgian Consumers: | | Not Applicable |

9 GENERAL

| Conditions to which the offer is subject: | There is no subscription period and the offer of |
|---|--|
| | Certificates is not subject to any conditions imposed by |
| | the Issuer. |

ANNEX

ISSUE SPECIFIC SUMMARY OF THE CERTIFICATES AND THE KEY INFORMATION DOCUMENT ARE AVAILABLE ON THE WEBITES OF THE ISSUER WWW.INGMARKETS.DE, WWW.INGSPRINTERS.NL AND WWW.INGTURBOS.FR