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

| Series<br>number of<br>the<br>Certificates | WKN<br>Code | ISIN Code    | Number of<br>Certificates<br>being issued | Title  |
|--|-------------|--------------|---|--|
| 498,846                                    | NB3KYY      | DE000NB3KYY4 | 150,000                                   | ING Long Commodity Open End Turbo<br>Certificate |
| 498,847                                    | NB3KYZ      | DE000NB3KYZ1 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,848                                    | NB3KY0      | DE000NB3KY01 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,849                                    | NB3KY1      | DE000NB3KY19 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,850                                    | NB3KY2      | DE000NB3KY27 | 150,000                                   | ING Long Commodity Open End Turbo<br>Certificate |
| 498,851                                    | NB3KY3      | DE000NB3KY35 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,852                                    | NB3KY4      | DE000NB3KY43 | 150,000                                   | ING Long Commodity Open End Turbo<br>Certificate |
| 498,853                                    | NB3KY5      | DE000NB3KY50 | 150,000                                   | ING Long Commodity Open End Turbo<br>Certificate |
| 498,854                                    | NB3KY6      | DE000NB3KY68 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,855                                    | NB3KY7      | DE000NB3KY76 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,856                                    | NB3KY8      | DE000NB3KY84 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,857                                    | NB3KY9      | DE000NB3KY92 | 150,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,858                                    | NB3KZA      | DE000NB3KZA1 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,859                                    | NB3KZB      | DE000NB3KZB9 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,860                                    | NB3KZC      | DE000NB3KZC7 | 500,000                                   | ING Long Commodity Open End Turbo<br>Certificate |
| 498,861                                    | NB3KZD      | DE000NB3KZD5 | 500,000                                   | ING Long Commodity Open End Turbo<br>Certificate |
| 498,862                                    | NB3KZE      | DE000NB3KZE3 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,863                                    | NB3KZF      | DE000NB3KZF0 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,864                                    | NB3KZG      | DE000NB3KZG8 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,865                                    | NB3KZH      | DE000NB3KZH6 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,866                                    | NB3KZJ      | DE000NB3KZJ2 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,867                                    | NB3KZK      | DE000NB3KZK0 | 500,000                                   | ING Long Commodity Open End Turbo Certificate    |
| 498,868                                    | NB3KZL      | DE000NB3KZL8 | 500,000                                   | ING Long Commodity Open End Turbo                |

|   |                  |                            |                    | Certificate   |
|---|------------------|----------------------------|--------------------|---|
| 498,869                                 | NB3KZM           | DE000NB3KZM6               | 500,000            | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,870                                 | NB3KZN           | DE000NB3KZN4               | 500,000            | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,871                                 | NB3KZP           | DE000NB3KZP9               | 500,000            | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,872                                 | NB3KZQ           | DE000NB3KZQ7               | 500,000            | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,873                                 | NB3KZR           | DE000NB3KZR5               | 500,000            | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,874                                 | NB3KZS           | DE000NB3KZS3               | 500,000            | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,875                                 | NB3KZT           | DE000NB3KZT1               | 500,000            | ING Long Commodity Open End Turbo   |
| -                                       |                  |                            |                    | Certificate   |
| 498,876                                 | NB3KZU           | DE000NB3KZU9               | 1,000,000          | ING Long Commodity Open End Turbo   |
|   |                  |                            |                    | Certificate   |
| 498,877                                 | NB3KZV           | DE000NB3KZV7               | 1,000,000          | ING Long Commodity Open End Turbo   |
| ,                                       |                  |                            |                    | Certificate   |
| 498,878                                 | NB3KZW           | DE000NB3KZW5               | 250,000            | ING Long Commodity Open End Turbo   |
| /                                       |                  |                            |                    | Certificate   |
| 498,879                                 | NB3KZX           | DE000NB3KZX3               | 500,000            | ING Long Commodity Open End Turbo   |
| ., 0,0,7                                |                  |                            |                    | Certificate   |
| 498,880                                 | NB3KZY           | DE000NB3KZY1               | 500,000            | ING Long Commodity Open End Turbo   |
| .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |                  |                            | 200,000            | Certificate   |
| 498,881                                 | NB3KZZ           | DE000NB3KZZ8               | 500,000            | ING Long Commodity Open End Turbo   |
| 170,001                                 |                  |                            | 300,000            | Certificate   |
| 498,882                                 | NB3KZ0           | DE000NB3KZ00               | 500,000            | ING Long Commodity Open End Turbo   |
| 190,002                                 |                  |                            | 300,000            | Certificate Certificate   |
| 498,883                                 | NB3KZ1           | DE000NB3KZ18               | 500,000            | ING Long Commodity Open End Turbo   |
| 470,005                                 | T ABSTRET        | BEOOGIVESILETO             | 300,000            | Certificate Commodity open End Turbo  |
| 498,884                                 | NB3KZ2           | DE000NB3KZ26               | 500,000            | ING Long Commodity Open End Turbo   |
| 170,001                                 | 1,20122          | 220001.201220              | 300,000            | Certificate   |
| 498,885                                 | NB3KZ3           | DE000NB3KZ34               | 500,000            | ING Long Commodity Open End Turbo   |
| 470,005                                 | 1,20122          | BECOOK SCIES.              | 300,000            | Certificate Certificate   |
| 498,886                                 | NB3KZ4           | DE000NB3KZ42               | 500,000            | ING Long Commodity Open End Turbo   |
| 170,000                                 | TABSILE !        | BEOODI (BSILE 12           | 300,000            | Certificate Commodity open End Turbo  |
| 498,887                                 | NB3KZ5           | DE000NB3KZ59               | 500,000            | ING Long Commodity Open End Turbo   |
| 770,007                                 | T ABSTEES        | BEOOGIVESILES              | 300,000            | Certificate Certificate   |
| 498,888                                 | NB3KZ6           | DE000NB3KZ67               | 500,000            | ING Long Commodity Open End Turbo   |
| 170,000                                 | 1.551250         | BECCOT (BETEC)             | 300,000            | Certificate Commodity open End Turbo  |
| 498,889                                 | NB3KZ7           | DE000NB3KZ75               | 500,000            | ING Long Commodity Open End Turbo   |
| 770,007                                 | TVB5ILE7         | DEGGGTVB3RE73              | 300,000            | Certificate   |
| 498,890                                 | NB3KZ8           | DE000NB3KZ83               | 500,000            | ING Long Commodity Open End Turbo   |
| 770,070                                 | TABSILLO         | DEGOGIVESINEGS             | 300,000            | Certificate Certificate   |
| 400.001                                 | NB3KZ9           | DE000NB3KZ91               | 500,000            | ING Long Commodity Open End Turbo   |
|   | NDSKZ            | DE0001\D3\KZ)1             | 300,000            | Certificate   |
| 498,891                                 |                  | 1                          |                    |   |
|   | NB3K0A           | DE000NB3K0A0               | 250 000            | IIIII - I ong Commodity Chan Lad Links  |
| 498,891                                 | NB3K0A           | DE000NB3K0A0               | 250,000            | ING Long Commodity Open End Turbo   |
| 498,892                                 |                  |                            |                    | Certificate   |
|   | NB3K0A<br>NB3K0B | DE000NB3K0A0  DE000NB3K0B8 | 250,000<br>250,000 | Certificate  ING Long Commodity Open End Turbo  |
| 498,892                                 | NB3K0B           | DE000NB3K0B8               | 250,000            | Certificate  ING Long Commodity Open End Turbo Certificate                                    |
| 498,892                                 |                  |                            |                    | Certificate  ING Long Commodity Open End Turbo Certificate  ING Long Commodity Open End Turbo |
| 498,892                                 | NB3K0B           | DE000NB3K0B8               | 250,000            | Certificate  ING Long 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 Financial Services and Markets Act 2000 (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. 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.

#### PART A - CONTRACTUAL TERMS

These Final Terms have been prepared for the purpose of Article 8 of Regulation (EU) 2017/1129, as amended (the "Prospectus Regulation"), and must be read in conjunction with the base prospectus consisting of separate documents (i.e. (i) the securities note dated 21 March 2025 and its supplement(s) (if any) (the "Securities Note") and (ii) the registration document of ING Bank N.V. (the "Issuer") dated 21 March 2025, 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 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 electronic copies may be obtained from 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                                  |
|----|--|--|
|    |  | 1  |
|    | (b) Whether or not the Certificates are to be consolidated and form a single series with the Certificates of an existing series:   | Not Applicable   |
| 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: | Commodity Certificates   |
|    | (b) Whether such Certificates are Best Certificates, Factor Certificates, Limited Certificates, Discount Certificates, Open Ended Certificates, Fixed Leverage Certificates or Tracker Certificates.                                     | (Warketing name. Open End Turbo, Sprinter                        |
|    | (c) Whether such Certificates are Long<br>Certificates or Short Certificates:  | Long 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:  | 22 August 2025   |
| 6  | Issue Date:  | 26 August 2025   |
| 7  | "as-if-and-when-issued" trading:   | Not Applicable   |
| 8  | Current Financing Level on the Trade Date:   | As specified in the table below                                  |
| 0  |  | ,  |
| 9  | Current Spread on the Trade Date:  | As specified in the table below                                  |
|    | Current Spread on the Trade Date:  Maximum Spread:   | As specified in the table below  As specified in the table below |
| 10 | -  | As specified in the table below                                  |
| 10 | Maximum Spread:  | 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<br>Numb<br>er of<br>the<br>Certifi<br>cates | ISIN Code        | Number<br>of<br>Certificate<br>s being<br>issued | Issue<br>price<br>per<br>Certifi<br>cate | Current<br>Financi<br>ng<br>Level<br>on the<br>Trade<br>Date | Curre nt Sprea d on the Trade Date | Maxi<br>mum<br>Sprea<br>d | Current<br>Stop<br>Loss<br>Premiu<br>m<br>Rate<br>on the | Maxi<br>mum<br>Premi<br>um | Minim<br>um<br>Premi<br>um | Stop<br>Loss<br>Price<br>on the<br>Trade<br>Date | Stop<br>Loss<br>Price<br>Roun<br>ding | Entit<br>lem<br>ent | Finan<br>cing<br>Level<br>Curre<br>ncy |
|--|------------------|--|--|--|------------------------------------|---------------------------|--|----------------------------|----------------------------|--|---------------------------------------|---------------------|--|
|  |                  |  |  | Date   | Date                               |                           | Trade<br>Date  |                            |                            |  |                                       |                     |  |
| 498,84<br>6  | DE000NB3<br>KYY4 | 150,000  | 0.51                                     | 67.5000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 67.5000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,84<br>7  | DE000NB3<br>KYZ1 | 150,000  | 0.42                                     | 67.4000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 67.4000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,84<br>8  | DE000NB3<br>KY01 | 150,000  | 0.33                                     | 67.3000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 67.3000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,84<br>9  | DE000NB3<br>KY19 | 150,000  | 0.25                                     | 67.2000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 67.2000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,85<br>0  | DE000NB3<br>KY27 | 150,000  | 0.16                                     | 67.1000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 67.1000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,85<br>1  | DE000NB3<br>KY35 | 150,000  | 0.08                                     | 67.0000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 67.0000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,85<br>2  | DE000NB3<br>KY43 | 150,000  | 0.01                                     | 66.9000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 66.9000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,85   | DE000NB3<br>KY50 | 150,000  | 0.09                                     | 66.8000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 66.8000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |
| 498,85<br>4  | DE000NB3<br>KY68 | 150,000  | 0.18                                     | 66.7000<br>000000  | 3                                  | 5.0                       | 7.5  | 20.0                       | 0.0                        | 66.7000<br>000000                                | 0.01                                  | 1.0                 | USD                                    |

| 498,85      | DE000NB3         | 150,000   | 0.27 | 66.6000                 | 3 | 5.0 | 7.5  | 20.0 | 0.0 | 66.6000                 | 0.01  | 1.0 | USD |
|-------------|------------------|-----------|------|-------------------------|---|-----|------|------|-----|-------------------------|-------|-----|-----|
| 5           | KY76             | ,         |      | 000000                  |   |     |      |      |     | 000000                  |       |     |     |
| 498,85<br>6 | DE000NB3<br>KY84 | 150,000   | 0.35 | 66.5000<br>000000       | 3 | 5.0 | 7.5  | 20.0 | 0.0 | 66.5000<br>000000       | 0.01  | 1.0 | USD |
| 498,85<br>7 | DE000NB3<br>KY92 | 150,000   | 0.44 | 66.4000<br>000000       | 3 | 5.0 | 7.5  | 20.0 | 0.0 | 66.4000<br>000000       | 0.01  | 1.0 | USD |
| 498,85<br>8 | DE000NB3<br>KZA1 | 500,000   | 1.14 | 3352.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3352.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,85<br>9 | DE000NB3<br>KZB9 | 500,000   | 1.05 | 3351.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3351.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>0 | DE000NB3<br>KZC7 | 500,000   | 0.97 | 3350.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3350.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>1 | DE000NB3<br>KZD5 | 500,000   | 0.88 | 3349.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3349.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>2 | DE000NB3<br>KZE3 | 500,000   | 0.79 | 3348.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3348.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>3 | DE000NB3<br>KZF0 | 500,000   | 0.71 | 3347.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3347.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>4 | DE000NB3<br>KZG8 | 500,000   | 0.62 | 3346.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3346.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>5 | DE000NB3<br>KZH6 | 500,000   | 0.54 | 3345.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3345.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>6 | DE000NB3<br>KZJ2 | 500,000   | 0.45 | 3344.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3344.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>7 | DE000NB3<br>KZK0 | 500,000   | 0.36 | 3343.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3343.17<br>000000<br>00 | 0.01  | 0.1 | USD |
|             | DE000NB3<br>KZL8 | 500,000   | 0.28 | 3342.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3342.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,86<br>9 | DE000NB3<br>KZM6 | 500,000   | 0.19 | 3341.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3341.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>0 | DE000NB3<br>KZN4 | 500,000   | 0.11 | 3340.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3340.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>1 | DE000NB3<br>KZP9 | 500,000   | 0.02 | 3339.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3339.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>2 | DE000NB3<br>KZQ7 | 500,000   | 0.06 | 3338.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3338.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>3 | DE000NB3<br>KZR5 | 500,000   | 0.15 | 3337.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3337.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>4 | DE000NB3<br>KZS3 | 500,000   | 0.24 | 3336.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3336.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>5 | DE000NB3<br>KZT1 | 500,000   | 0.32 | 3335.17<br>000000<br>00 | 3 | 5.0 | 3.0  | 20.0 | 0.0 | 3335.17<br>000000<br>00 | 0.01  | 0.1 | USD |
| 498,87<br>6 | DE000NB3<br>KZU9 | 1,000,000 | 0.02 | 2.84800<br>00000        | 3 | 5.0 | 10.0 | 20.0 | 0.0 | 2.84800<br>00000        | 0.001 | 1.0 | USD |

| 498,87 | DE000NB3<br>KZV7 | 1,000,000 | 0.03 | 2.83300<br>00000  | 3 | 5.0 | 10.0 | 20.0  | 0.0 | 2.83300           | 0.001 | 1.0  | USD   |
|--------|------------------|-----------|------|-------------------|---|-----|------|-------|-----|-------------------|-------|------|-------|
| 7      |                  | 250,000   | 0.15 |                   |   | 5.0 | 5.0  | 200   |     | 00000             | 0.01  | 0.01 | ***** |
| 498,87 | DE000NB3         | 250,000   | 0.15 | 1308.07<br>000000 | 3 | 5.0 | 5.0  | 20.0  | 0.0 | 1308.07<br>000000 | 0.01  | 0.01 | USD   |
| 8      | KZW5             |           |      | 000000            |   |     |      |       |     | 000000            |       |      |       |
| 400.07 | DEGGOVIDA        | 500.000   | 0.02 |                   |   | 5.0 | 1.0  |       |     |                   | 0.000 |      |       |
| 498,87 | DE000NB3         | 500,000   | 0.02 | 37.7440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.7440           | 0.000 | 1.0  | USD   |
| 9      | KZX3             | 500.000   | 0.02 | 000000            |   | 5.0 | 1.0  |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.02 | 37.6940           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.6940           | 0.000 | 1.0  | USD   |
| 0      | KZY1             |           |      | 000000            |   |     | 1    |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.06 | 37.6440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.6440           | 0.000 | 1.0  | USD   |
| 1      | KZZ8             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.1  | 37.5940           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.5940           | 0.000 | 1.0  | USD   |
| 2      | KZ00             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.15 | 37.5440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.5440           | 0.000 | 1.0  | USD   |
| 3      | KZ18             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.19 | 37.4940           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.4940           | 0.000 | 1.0  | USD   |
| 4      | KZ26             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.23 | 37.4440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.4440           | 0.000 | 1.0  | USD   |
| 5      | KZ34             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.28 | 37.3940           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.3940           | 0.000 | 1.0  | USD   |
| 6      | KZ42             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.32 | 37.3440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.3440           | 0.000 | 1.0  | USD   |
| 7      | KZ59             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.36 | 37.2940           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.2940           | 0.000 | 1.0  | USD   |
| 8      | KZ67             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,88 | DE000NB3         | 500,000   | 0.4  | 37.2440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.2440           | 0.000 | 1.0  | USD   |
| 9      | KZ75             |           |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,89 | DE000NB3         | 500,000   | 0.45 | 37.1940           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.1940           | 0.000 | 1.0  | USD   |
| 0      | KZ83             | <b>_</b>  |      | 000000            |   |     |      |       |     | 000000            | 1     |      |       |
| 498,89 | DE000NB3         | 500,000   | 0.49 | 37.1440           | 3 | 5.0 | 4.0  | 20.0  | 0.0 | 37.1440           | 0.000 | 1.0  | USD   |
| 1      | KZ91             |           |      | 000000            | ľ |     |      | 20.0  | 0.0 | 000000            | 1     | 1.0  | CSD   |
| 498,89 | DE000NB3         | 250,000   | 0.33 | 62.9700           | 3 | 5.0 | 7.5  | 20.0  | 0.0 | 62.9700           | 0.01  | 1.0  | USD   |
| 2      | K0A0             |           |      | 000000            | ľ |     |      | 20.0  | 0.0 | 000000            | 0.01  | 1.0  | CSD   |
| 498,89 | DE000NB3         | 250,000   | 0.51 | 62.7700           | 3 | 5.0 | 7.5  | 20.0  | 0.0 | 62.7700           | 0.01  | 1.0  | USD   |
| 3      | K0B8             |           | 3.51 | 000000            |   | 1   | "    | 20.0  | 0.0 | 000000            | 0.01  | 1.0  | 000   |
| 498,89 | DE000NB3         | 250,000   | 0.68 | 62.5700           | 3 | 5.0 | 7.5  | 20.0  | 0.0 | 62.5700           | 0.01  | 1.0  | USD   |
| 4      | K0C6             |           | 0.00 | 000000            | ľ |     | '    | 120.0 | 0.0 | 000000            | 0.01  | 1.0  |       |
| 498,89 | DE000NB3         | 250,000   | 0.85 | 62.3700           | 3 | 5.0 | 7.5  | 20.0  | 0.0 | 62.3700           | 0.01  | 1.0  | USD   |
| 5      | K0D4             | 250,000   | 0.03 | 000000            | ] | 5.0 | '    | 20.0  | 0.0 | 000000            | 0.01  | 1.0  | USD   |
| ر      | 11001            |           |      | 000000            |   |     |      |       |     | 000000            |       |      |       |

# ADDITIONAL SPECIFIC PRODUCT RELATED PROVISIONS:

| 24 | Index Certificate Provisions           | Not Applicable |  |
|----|--|----------------|--|
| 25 | Share Certificate Provisions           | Not Applicable |  |
| 23 | Share Certificate 110visions           | Two Applicable |  |
| 26 | <b>Currency Certificate Provisions</b> | Not Applicable |  |
|    |  | 1              |  |
| 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   |        |           |           |                     |       |            |               |          |            |
| 498,84  | DE000N | Brent     | Oil-Brent | Initially           | The   | (i) First  | A date, as    | ICE      | The close  |
| 6       | B3KYY4 | Crude Oil | -ICE      | Bloomberg           | price | nearby     | determined    | Futures  | of trading |
|         |        |           |           | code: COX5          |       | month      | by the        | US Softs | 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.    |          |            |

| 100.04       | DECOON           | D4                 | O:1 D4            | T., !4! - 11  | T1        | (:) E:4   | A d.4   | ICE      | Tl1               |
|--------------|------------------|--------------------|-------------------|---|-----------|---|---|----------|-------------------|
| 1498,84<br>7 | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  |          | The close         |
| <b>'</b>     | B3KYZ1           | Crude Oil          | -ICE              | Bloomberg code: COX5  | price     | nearby<br>month   | determined by the   | Futures  | of trading on the |
|              |                  |                    |                   |   |           | of  | Calculation   | US Softs |                   |
|              |                  |                    |                   | <cmdty> and</cmdty>   |           |   |   |          | 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.  |          |                   |
|              |                  |                    |                   |   |           |   |   |          |                   |
|              | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  | ICE      | The close         |
| 498,84       | DE000N<br>B3KY01 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures  | of trading        |
|              |                  |                    |                   | Bloomberg code: COX5  |           | nearby<br>month   | A date, as determined by the  |          | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures  | of trading        |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first</cmdty>  |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>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   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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)   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                                     | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                              | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures  | of trading on the |
|              |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures  | of trading on the |

| 100.01 | DEOCONI          | I D4               | O:1 D4            | T., '4' - 11  | The       | (:) E:4   | A J_4   | ICE            | Tl1               |
|--------|------------------|--------------------|-------------------|---|-----------|---|---|----------------|-------------------|
| 9      | DE000N           | Brent              | Oil-Brent         |   | price     | (i) First nearby  | A date, as determined   | Futures        | The close         |
| 9      | B3KY19           | Crude Oil          | -ICE              | Bloomberg code: COX5  | price     |   |   |                | of trading on the |
|        |                  |                    |                   |   |           | month<br>of   | by the  | US Softs       |                   |
|        |                  |                    |                   | <cmdty> and</cmdty>   |           |   | Calculation   |                | Exchange          |
|        |                  |                    |                   | after the first<br>Rollover Date  |           | expiratio   | Agent, in the   |                |                   |
|        |                  |                    |                   |   |           | n or (ii)<br>the  | period  |                |                   |
|        |                  |                    |                   | the Bloomberg   |           | 1   | commencing on the   |                |                   |
|        |                  |                    |                   | page referring  |           | month<br>of   |   |                |                   |
|        |                  |                    |                   | to the relevant Futures   |           | 1   | previous  |                |                   |
|        |                  |                    |                   |   |           | expiratio   | Rollover  |                |                   |
|        |                  |                    |                   | Contract.   |           | n with the  | Date (or in the case of   |                |                   |
|        |                  |                    |                   |   |           |   | the first   |                |                   |
|        |                  |                    |                   |   |           | highest   |   |                |                   |
|        |                  |                    |                   |   |           | volumes, a  | Date the  |                |                   |
|        |                  |                    |                   |   |           | s<br>determin   | Issue Date)   |                |                   |
|        |                  |                    |                   |   |           | ed by   | and ending  |                |                   |
|        |                  |                    |                   |   |           | the   | not less than   |                |                   |
|        |                  |                    |                   |   |           | Calculati   | 5   |                |                   |
|        |                  |                    |                   |   |           | on  | Commodity   |                |                   |
|        |                  |                    |                   |   |           | 1   | Business  |                |                   |
|        |                  |                    |                   |   |           | Agent.  | Days prior to   |                |                   |
|        |                  |                    |                   |   |           |   | the last  |                |                   |
|        |                  |                    |                   |   |           |   | trading date  |                |                   |
|        |                  |                    |                   |   |           |   | of the  |                |                   |
|        |                  |                    |                   |   |           |   | relevant  |                |                   |
|        |                  |                    |                   |   |           |   | Futures   |                |                   |
|        |                  |                    |                   |   |           |   | Contract of   |                |                   |
|        |                  |                    |                   |   |           |   | the   |                |                   |
|        |                  |                    |                   |   |           |   |   |                |                   |
|        |                  |                    |                   |   |           |   |   |                |                   |
| 108 85 | DECOON           | Pront              | Oil Brant         | Initially   | The       | (i) First   | Commodity.  | ICE            | The close         |
| 498,85 |                  | Brent<br>Crude Oil | Oil-Brent         |   | The       | (i) First   | A date, as  | ICE<br>Futures | The close         |
| 498,85 | DE000N<br>B3KY27 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  | 1                  |                   | Bloomberg code: COX5  |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  | 1                  |                   | Bloomberg code: COX5 < Cmdty> and   |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first</cmdty>  |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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)   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                                     | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                              | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |
|        |                  | 1                  |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures        | of trading on the |

| 100.05 | DECOON           | ID4                | 01 D              | T. '4' . 11   | TL        | (') E' 4  | A 1.4   | ICE            | T1 1              |
|--------|------------------|--------------------|-------------------|---|-----------|---|---|----------------|-------------------|
|        | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as determined   | ICE<br>Futures | The close         |
| 1      | B3KY35           | Crude Oil          | -ICE              | Bloomberg code: COX5  | price     | nearby<br>month   | by the  |                | of trading on the |
|        |                  |                    |                   | <cmdty> and</cmdty>   |           | of  | Calculation   | US Softs       | 1                 |
|        |                  |                    |                   | 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   |                |                   |
|        |                  |                    |                   | Contract.   |           | 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.  |                |                   |
|        |                  |                    |                   |   |           |   |   |                |                   |
| 498,85 | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  | ICE            | The close         |
| 498,85 | DE000N<br>B3KY43 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  |                    |                   | Bloomberg code: COX5  |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  |                    |                   | Bloomberg code: COX5 < Cmdty> and   |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first</cmdty>  |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                                     | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                              | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |

| 100.05 | DECOON           | D4                 | O:1 D4            | T., (4) = 11  | ть.       | (:) E:4   | A J_4   | ICE            | Tl1               |
|--------|------------------|--------------------|-------------------|---|-----------|---|---|----------------|-------------------|
|        | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  |                | The close         |
| 3      | B3KY50           | Crude Oil          | -ICE              | Bloomberg code: COX5  | price     | nearby<br>month   | determined by the   | Futures        | of trading on the |
|        |                  |                    |                   |   |           | of  | Calculation   | US Softs       |                   |
|        |                  |                    |                   | <cmdty> and</cmdty>   |           |   |   |                | Exchange          |
|        |                  |                    |                   | after the first<br>Rollover Date  |           | expiratio   | Agent, in the   |                |                   |
|        |                  |                    |                   |   |           | n or (ii)   | period  |                |                   |
|        |                  |                    |                   | the Bloomberg   |           | the   | commencing on the   |                |                   |
|        |                  |                    |                   | page referring  |           | month<br>of   |   |                |                   |
|        |                  |                    |                   | to the relevant   |           |   | previous<br>Rollover  |                |                   |
|        |                  |                    |                   | Futures   |           | expiratio<br>n with   |   |                |                   |
|        |                  |                    |                   | Contract.   |           | the   | Date (or in the case of   |                |                   |
|        |                  |                    |                   |   |           | highest   | the first   |                |                   |
|        |                  |                    |                   |   |           | volumes, a  |   |                |                   |
|        |                  |                    |                   |   |           | s volumes, a  | Date the  |                |                   |
|        |                  |                    |                   |   |           | determin  | Issue Date)   |                |                   |
|        |                  |                    |                   |   |           | ed by   | and ending  |                |                   |
|        |                  |                    |                   |   |           | the   | not less than   |                |                   |
|        |                  |                    |                   |   |           | Calculati   | 5   |                |                   |
|        |                  |                    |                   |   |           | on  | Commodity   |                |                   |
|        |                  |                    |                   |   |           | l   | Business  |                |                   |
|        |                  |                    |                   |   |           | Agent.  | Days prior to   |                |                   |
|        |                  |                    |                   |   |           |   | the last  |                |                   |
|        |                  |                    |                   |   |           |   | trading date  |                |                   |
|        |                  |                    |                   |   |           |   | of the  |                |                   |
|        |                  |                    |                   |   |           |   | relevant  |                |                   |
|        |                  |                    |                   |   |           |   | Futures   |                |                   |
|        |                  |                    |                   |   |           |   | Contract of   |                |                   |
|        |                  |                    |                   |   |           |   | the   |                |                   |
|        |                  |                    |                   |   |           |   | Commodity.  |                |                   |
|        |                  |                    |                   |   |           |   | i Commounty.  |                |                   |
| 108 85 | DE000N           | Brent              | Oil_Brent         | Initially   | The       | (i) Firet   |   | ICE            | The close         |
|        | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  | ICE<br>Futures | The close         |
| 498,85 | DE000N<br>B3KY68 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  |                    |                   | Bloomberg code: COX5  |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first</cmdty>  |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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)   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                                     | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures        | of trading on the |
|        |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |

| 400.05      | DEOCONI          | I D4               | O:1 D4            | T., 141 - 11-   | The       | (:) E:4   | A 1-4   | ICE      | The close         |
|-------------|------------------|--------------------|-------------------|---|-----------|---|---|----------|-------------------|
| 498,85<br>5 | DE000N           | Brent              | Oil-Brent         |   | price     | (i) First   | A date, as determined   | Futures  |                   |
| 3           | B3KY76           | Crude Oil          | -ICE              | Bloomberg code: COX5  | price     | nearby  |   |          | of trading on the |
|             |                  |                    |                   |   |           | month<br>of   | by the  | US Softs |                   |
|             |                  |                    |                   | <cmdty> and</cmdty>   |           |   | 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         |
| 498,85<br>6 | DE000N<br>B3KY84 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures  | of trading        |
|             |                  |                    |                   | Bloomberg code: COX5  |           | nearby<br>month   | A date, as determined by the  |          | of trading on the |
|             |                  |                    |                   | Bloomberg code: COX5 < Cmdty> and   |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures  | of trading        |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first</cmdty>  |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>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   | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 the first Rollover  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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)   | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                                     | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                              | Futures  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | of trading on the |
| ,           |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                              | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COX5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures  | of trading on the |

| 400.05 | DEGGONI          | ID        | 01 D          | T. '4' . 11                         | TL        | (') E'  | A 1.4   | ICE            | TI 1              |
|--------|------------------|-----------|---------------|-------------------------------------|-----------|---|---|----------------|-------------------|
| 498,85 | DE000N           | Brent     | Oil-Brent     |                                     | The       | (i) First   | A date, as determined   | ICE<br>Futures | The close         |
| '      | B3KY92           | Crude Oil | -ICE          | Bloomberg code: COX5                | price     | nearby<br>month   | by the  |                | of trading on the |
|        |                  |           |               |                                     |           | of  | Calculation   | US Softs       |                   |
|        |                  |           |               | <cmdty> and after the first</cmdty> |           |   |   |                | Exchange          |
|        |                  |           |               | Rollover Date                       |           | expiratio   | Agent, in the   |                |                   |
|        |                  |           |               |                                     |           | n or (ii)<br>the  | period  |                |                   |
|        |                  |           |               | the Bloomberg                       |           | 1   | commencing on the   |                |                   |
|        |                  |           |               | page referring                      |           | month<br>of   |   |                |                   |
|        |                  |           |               | to the relevant<br>Futures          |           |   | previous<br>Rollover  |                |                   |
|        |                  |           |               |                                     |           | expiratio<br>n with   |   |                |                   |
|        |                  |           |               | Contract.                           |           | the   | Date (or in the case of   |                |                   |
|        |                  |           |               |                                     |           |   | the first   |                |                   |
|        |                  |           |               |                                     |           | highest   |   |                |                   |
|        |                  |           |               |                                     |           | volumes, a  | Date the  |                |                   |
|        |                  |           |               |                                     |           | s<br>determin   | Issue Date)   |                |                   |
|        |                  |           |               |                                     |           | ed by   | and ending  |                |                   |
|        |                  |           |               |                                     |           | the   | not less than   |                |                   |
|        |                  |           |               |                                     |           | Calculati   | 5   |                |                   |
|        |                  |           |               |                                     |           | on  | Commodity   |                |                   |
|        |                  |           |               |                                     |           | l   | Business  |                |                   |
|        |                  |           |               |                                     |           | Agent.  | Days prior to   |                |                   |
|        |                  |           |               |                                     |           |   | the last  |                |                   |
|        |                  |           |               |                                     |           |   | trading date  |                |                   |
|        |                  |           |               |                                     |           |   | of the  |                |                   |
|        |                  |           |               |                                     |           |   | relevant  |                |                   |
|        |                  |           |               |                                     |           |   | Futures   |                |                   |
|        |                  |           |               |                                     |           |   | Contract of   |                |                   |
|        |                  |           |               |                                     |           |   | the   |                |                   |
|        |                  |           |               |                                     |           |   |   |                |                   |
|        |                  |           |               |                                     |           |   |   |                |                   |
| 100.05 | DECOON           | C 11      | Cold Cas      | COLD SDOT                           | The       | (i) Einst   | Commodity.  | ICE            | The class         |
| 1 -    | DE000N           | Gold      | Gold-Spo      |                                     | The       | (i) First   | A date, as  | ICE<br>Futures | The close         |
| 498,85 | DE000N<br>B3KZA1 | Gold      | Gold-Spo<br>t | \$/OZ                               | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg                 |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg                 |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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)   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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)   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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   | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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  | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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                                     | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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                              | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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             | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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 | Futures        | of trading on the |
|        |                  | Gold      | _             | \$/OZ<br>(Bloomberg<br>code: XAU    |           | 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             | Futures        | of trading on the |

| 400.05      | DECONI           |      | 0.110         | COLD CDOT                        | TD1       | (') E' (  | 1 . 1 .   | ICE            | TE1 1             |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|-------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close         |
| 9           | B3KZB9           |      | t             | \$/OZ                            | price     | nearby  | determined  | Futures        | of trading        |
|             |                  |      |               | (Bloomberg                       |           | month   | by the  | US Softs       | on the            |
|             |                  |      |               | code: XAU                        |           | of  | Calculation   |                | Exchange          |
|             |                  |      |               | <crncy>)</crncy>                 |           | expiratio   | Agent, in the   |                |                   |
|             |                  |      |               |                                  |           | n or (ii)   | period  |                |                   |
|             |                  |      |               |                                  |           | the   | commencing  |                |                   |
|             |                  |      |               |                                  |           | month   | on the  |                |                   |
|             |                  |      |               |                                  |           | of  | previous  |                |                   |
|             |                  |      |               |                                  |           | expiratio   | Rollover  |                |                   |
|             |                  |      |               |                                  |           | n with  |   |                |                   |
|             |                  |      |               |                                  |           | 1   | 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    |               |                                  |           | 1 150111.   | Days prior to   |                |                   |
|             |                  | 1    |               |                                  |           |   | the last  |                |                   |
|             |                  | 1    |               |                                  |           |   | trading date  |                |                   |
|             |                  | 1    |               |                                  |           |   | of the  |                |                   |
|             |                  |      |               |                                  |           |   |   |                |                   |
|             |                  |      |               |                                  |           |   | relevant  |                |                   |
|             |                  |      |               |                                  |           |   | Futures   |                |                   |
|             |                  |      |               |                                  |           |   | Contract of   |                |                   |
|             |                  |      |               |                                  |           |   | the   |                |                   |
|             |                  |      |               |                                  |           |   | Commodity.  |                |                   |
|             |                  |      |               |                                  |           |   |   |                |                   |
| 498,86      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close         |
| 498,86<br>0 |                  | Gold | Gold-Spo<br>t | GOLD SPOT<br>\$/OZ               |           | (i) First<br>nearby   | A date, as  | ICE<br>Futures |                   |
|             | DE000N<br>B3KZC7 | Gold | Gold-Spo<br>t | \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading        |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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 Rollover  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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)   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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)   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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                                     | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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                              | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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             | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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             | Futures        | of trading on the |
|             |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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 | Futures        | of trading on the |

| 100.06 | DECOM  | 1    | 0.110    | COLD CDOT   | TC1   | (1) Et (   | 4 1 .   | LOD      | TD1 1      |
|--------|--------|------|----------|---|-------|--|---|----------|------------|
|        | DE000N | Gold | Gold-Spo | GOLD SPOT   | The   | (i) First  | A date, as  | ICE      | The close  |
| 1      | B3KZD5 |      | t        | \$/OZ   | price | nearby   | determined  | Futures  | of trading |
|        |        | 1    |          | (Bloomberg  |       | month  | by the  | US Softs | on the     |
|        |        |      |          | code: XAU   |       | of   | Calculation   |          | Exchange   |
|        |        |      |          | <crncy>)</crncy>  |       | expiratio  | Agent, in the   |          | _          |
|        |        |      |          |   |       | n or (ii)  | period  |          |            |
|        |        |      |          | ļ   |       | the  | commencing  |          |            |
|        |        |      |          | ļ   |       | month  | on the  |          |            |
|        |        |      |          | ļ   |       | of   | previous  |          |            |
|        |        |      |          |   |       | expiratio  | Rollover  |          |            |
|        |        |      |          | ļ   |       | n with   | Date (or in   |          |            |
|        |        |      |          | ļ   |       | the  | the case of   |          |            |
|        |        |      |          | ļ   |       | highest  | the first   |          |            |
|        |        |      |          | ļ   |       | volumes, a   |   |          |            |
|        |        |      |          | ļ   |       |  | Date the  |          |            |
|        |        |      |          | ļ   |       | S  |   |          |            |
|        |        |      |          |   |       | determin   | Issue Date)   |          |            |
|        |        |      |          |   |       | ed by  | and ending  |          |            |
|        |        |      |          | ļ   |       | the  | not less than   |          |            |
|        |        | 1    |          |   |       | Calculati  | 5   |          |            |
|        |        | 1    |          |   |       | on   | Commodity   |          |            |
|        |        |      |          |   |       | Agent.   | Business  |          |            |
|        |        |      |          |   |       |  | Days prior to   |          |            |
|        |        |      |          |   |       |  | the last  |          |            |
|        |        |      |          |   |       |  | trading date  |          |            |
|        |        |      |          |   |       |  | of the  |          |            |
|        |        |      |          |   |       |  | relevant  |          |            |
|        |        |      |          |   |       |  | Futures   |          |            |
|        |        |      |          |   |       |  | Contract of   |          |            |
|        |        |      |          |   |       |  | the   |          |            |
|        |        |      |          |   |       |  | Commodity.  |          |            |
| 498,86 | DE000N | Gold | Gold-Spo | GOLD SPOT   | The   | (i) First  | A date, as  | ICE      | The close  |
| 2      | B3KZE3 | Gold | t        | \$/OZ   | price | nearby   | determined  | Futures  | of trading |
| _      | DSKZES |      | ا        | (Bloomberg  | price | month  | by the  | US Softs | on the     |
|        |        |      |          | code: XAU   |       | of   | Calculation   | 03 30118 |            |
|        |        |      |          | <crncy>)</crncy>  |       | expiratio  | Agent, in the   |          | Exchange   |
|        |        |      |          | <cincy )<="" td=""><td></td><td></td><td>_</td><td></td><td></td></cincy> |       |  | _   |          |            |
|        |        |      |          |   |       | n or (ii)  | period .  |          |            |
|        |        |      |          | ļ   |       | the  | commencing  |          |            |
|        |        |      |          |   |       |  |   |          |            |
|        |        |      | 1        |   |       | month  | on the  |          |            |
|        |        |      |          |   |       | of   | previous  |          |            |
|        |        |      |          |   |       | of<br>expiratio  | previous<br>Rollover  |          |            |
|        |        |      |          |   |       | of<br>expiratio<br>n with  | previous<br>Rollover<br>Date (or in   |          |            |
|        |        |      |          |   |       | of expiratio n with the  | previous Rollover Date (or in the case of   |          |            |
|        |        |      |          |   |       | of expiratio n with the highest  | previous Rollover Date (or in the case of the first   |          |            |
|        |        |      |          |   |       | of expiratio n with the  | previous Rollover Date (or in the case of the first Rollover  |          |            |
|        |        |      |          |   |       | of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a                    | previous Rollover Date (or in the case of the first Rollover Date the   |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin                        | previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a                                   | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, as determin ed by the               | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by                  | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, as determin ed by the               | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati    | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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   |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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  |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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 expiratio n with the highest volumes, a s determin ed by the Calculati on | 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                              |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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                     |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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             |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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 |          |            |
|        |        |      |          |   |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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             |          |            |

| 400.06 | DECOM            |      | 0.110         | COLD CDOT                        | TD1       | ('\ E' '  | A 1 /  | LOD      | CC1 1             |
|--------|------------------|------|---------------|----------------------------------|-----------|---|--|----------|-------------------|
|        | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as   | ICE      | The close         |
| 3      | B3KZF0           |      | t             | \$/OZ                            | price     | nearby  | determined   | Futures  | of trading        |
|        |                  | 1    |               | (Bloomberg                       |           | month   | by the   | US Softs | on the            |
|        |                  |      |               | code: XAU                        |           | 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  |          | [                 |
|        |                  |      |               |                                  |           | Agent.  | Business   |          |                   |
|        |                  |      |               |                                  |           | ~   | Days prior to  |          |                   |
|        |                  | 1    |               |                                  |           |   | the last   |          | [                 |
|        |                  | 1    |               |                                  |           |   | trading date   |          | [                 |
|        |                  |      |               |                                  |           |   | of the   |          |                   |
|        |                  |      |               |                                  |           |   | relevant   |          |                   |
|        |                  |      |               |                                  |           |   | Futures  |          |                   |
|        |                  |      |               |                                  |           |   | Contract of  |          |                   |
|        |                  |      |               |                                  |           |   | the  |          |                   |
|        |                  |      |               |                                  |           |   |  |          |                   |
|        |                  |      |               |                                  |           |   | Commodity.   |          |                   |
|        |                  |      |               |                                  |           |   |  |          |                   |
|        | DE000N           | Gold | Gold-Spo      |                                  | The       | (i) First   | A date, as   | ICE      | The close         |
| 498,86 | DE000N<br>B3KZG8 | Gold | Gold-Spo<br>t | \$/OZ                            | The price | nearby  | determined   | Futures  | of trading        |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg              |           | nearby<br>month   | determined<br>by the   |          |                   |
|        |                  | Gold | -             | \$/OZ                            |           | nearby<br>month<br>of   | determined<br>by the<br>Calculation  | Futures  | of trading        |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg              |           | nearby<br>month   | determined<br>by the   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of   | determined<br>by the<br>Calculation  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | determined<br>by the<br>Calculation<br>Agent, in the<br>period   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by                 | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the              | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity                            | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati   | 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   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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   | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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  | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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                              | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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             | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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 | Futures  | of trading on the |
|        |                  | Gold | -             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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             | Futures  | of trading on the |

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|----------|------------------|-------------|----------------------|----------------------------------|-----------|---|--|----------------|----------------------|
|          | DE000N           | Gold        | Gold-Spo             | GOLD SPOT                        | The       | (i) First   | A date, as   | ICE            | The close            |
| 5        | B3KZH6           |             | t                    | \$/OZ                            | price     | nearby  | determined   | Futures        | of trading           |
|          |                  | 1           |                      | (Bloomberg                       |           | month   | by the   | US Softs       | on the               |
|          |                  |             |                      | code: XAU                        |           | 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  |                |                      |
|          |                  |             |                      |                                  |           | 1   |  |                |                      |
|          |                  |             |                      |                                  |           | 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           |                      |                                  |           | Agent.  | Days prior to  |                |                      |
|          |                  | 1           |                      |                                  |           |   | the last   |                |                      |
|          |                  |             |                      |                                  |           |   |  |                |                      |
|          |                  |             |                      |                                  |           |   | trading date   |                |                      |
|          |                  |             |                      |                                  |           |   | of the   |                |                      |
|          |                  |             |                      |                                  |           |   | relevant   |                |                      |
|          |                  |             |                      |                                  |           |   | Futures  |                |                      |
|          |                  |             |                      |                                  |           |   | Contract of  |                |                      |
|          |                  |             |                      |                                  |           |   | the  |                |                      |
|          |                  |             |                      |                                  |           |   | Commodity.   |                |                      |
|          |                  | <del></del> |                      |                                  |           |   |  |                |                      |
| 1498,86  | DE000N           | Gold        | Gold-Spo             | GOLD SPOT                        | The       | (i) First   | A date, as   | ICE            | The close            |
|          | DE000N<br>B3KZI2 | Gold        | Gold-Spo             |                                  | The price | (i) First<br>nearby   | A date, as<br>determined   | ICE<br>Futures | The close of trading |
| 498,86   | DE000N<br>B3KZJ2 | Gold        | Gold-Spo<br>t        | \$/OZ                            | The price | nearby  | determined   | Futures        | of trading           |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg              |           | nearby<br>month   | determined by the  |                | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of   | determined<br>by the<br>Calculation  | Futures        | of trading           |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | determined<br>by the<br>Calculation<br>Agent, in the   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | determined<br>by the<br>Calculation<br>Agent, in the<br>period   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the   | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | 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)   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by                 | 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  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the              | 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  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | 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   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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   | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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                                     | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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  | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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                              | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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             | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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 | Futures        | of trading on the    |
|          |                  | Gold        | -                    | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | 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             | Futures        | of trading on the    |

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|--------|------------------|--|---------------|----------------------------------|-----------|---|---|----------------|-------------------|
|        | DE000N           | Gold   | -             | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close         |
| 7      | B3KZK0           |  | t             | \$/OZ                            | price     | nearby  | determined  | Futures        | of trading        |
|        |                  |  |               | (Bloomberg                       |           | month   | by the  | US Softs       | on the            |
|        |                  |  |               | code: XAU                        |           | 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   |                |                   |
|        |                  |  |               |                                  |           |   | Commodity.  |                |                   |
|        |                  |  |               |                                  |           |   |   |                |                   |
| 108 86 | DE000N           | Cald   | Gold Spo      | GOLD SPOT                        | The       | (i) First   |   | ICE            | The close         |
|        | DE000N           | Gold   | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE<br>Futures | The close         |
| 498,86 | DE000N<br>B3KZL8 | Gold   | Gold-Spo<br>t | \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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)   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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                                  | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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                 | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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     | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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 the | Futures        | of trading on the |
|        |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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     | Futures        | of trading on the |

| 100.06      | B = 0.001        | <del>i                                    </del> | ~ 11 ~        | 227 2727                         |           |   | ·   | 7.00           |                   |
|-------------|------------------|--|---------------|----------------------------------|-----------|---|---|----------------|-------------------|
|             | DE000N           | Gold   | -             | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close         |
| 9           | B3KZM6           |  | t             | \$/OZ                            | price     | nearby  | determined  | Futures        | of trading        |
|             |                  |  |               | (Bloomberg                       |           | month   | by the  | US Softs       | on the            |
|             |                  |  |               | code: XAU                        |           | 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  | Rollover  |                |                   |
|             |                  |  |               |                                  |           | S   | Date the  |                |                   |
|             |                  |  |               |                                  |           | determin  | Issue Date)   |                |                   |
|             |                  |  |               |                                  |           | ed by   | and ending  |                |                   |
|             |                  |  |               |                                  |           | the   | not less than   |                |                   |
|             |                  |  |               |                                  |           | Calculati   | 5   |                |                   |
|             |                  |  |               |                                  |           | on  | Commodity   |                |                   |
|             |                  |  |               |                                  |           | Agent.  | Business  |                |                   |
|             |                  |  |               |                                  |           | 1 2501101   | Days prior to   |                |                   |
|             |                  |  |               |                                  |           |   | the last  |                |                   |
|             |                  |  |               |                                  |           |   | trading date  |                |                   |
|             |                  |  |               |                                  |           |   | of the  |                |                   |
|             |                  |  |               |                                  |           |   | relevant  |                |                   |
|             |                  |  |               |                                  |           |   | Futures   |                |                   |
|             |                  |  |               |                                  |           |   | Contract of   |                |                   |
|             |                  |  |               |                                  |           |   | the   |                |                   |
|             |                  |  |               |                                  |           |   |   |                |                   |
|             |                  |  |               |                                  |           |   |   |                |                   |
| 100 07      | DECOON           | C 11   | Cold Sec      | COLD CDOT                        | The       | (i) Einst   | Commodity.  | ICE            | The alogo         |
| 498,87      | DE000N           | Gold   | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE<br>Entures | The close         |
| 498,87<br>0 | DE000N<br>B3KZN4 | Gold   | Gold-Spo<br>t | \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading        |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | nearby month of expiratio n or (ii) the month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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)   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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   | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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  | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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                                     | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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                              | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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 | Futures        | of trading on the |
|             |                  | Gold   | _             | \$/OZ<br>(Bloomberg<br>code: XAU |           | 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             | Futures        | of trading on the |

| 400.05 | DEGGGZ |      | 0.110    | COLDCDOT         | TD1   | (') E'   | A 1 .   | ICE      |            |
|--------|--------|------|----------|------------------|-------|--|---|----------|------------|
|        | DE000N | Gold | -        | GOLD SPOT        | The   | (i) First  | A date, as  | ICE      | The close  |
| 1      | B3KZP9 |      | t        | \$/OZ            | price | nearby   | determined  | Futures  | of trading |
|        |        |      |          | (Bloomberg       |       | month  | by the  | US Softs | on the     |
|        |        |      |          | code: XAU        |       | 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   |          |            |
|        |        |      |          |                  |       |  | Business  |          |            |
|        |        |      |          |                  |       | Agent.   |   |          |            |
|        |        |      |          |                  |       |  | Days prior to the last  |          |            |
|        |        |      |          |                  |       |  |   |          |            |
|        |        |      |          |                  |       |  | trading date  |          |            |
|        |        |      |          |                  |       |  | of the  |          |            |
|        |        |      |          |                  |       |  | relevant  |          |            |
|        |        |      |          |                  |       |  | Futures   |          |            |
|        |        |      |          |                  |       |  | Contract of   |          |            |
|        |        |      |          |                  |       |  | the   |          |            |
|        |        |      |          |                  |       |  | Commodity.  |          |            |
| 498,87 | DE000N | Gold | Gold-Spo | GOLD SPOT        | The   | (i) First  | A date, as  | ICE      | The close  |
| 2      | B3KZQ7 |      | t        | \$/OZ            | price | nearby   | determined  | Futures  | of trading |
|        |        |      |          | (Bloomberg       |       | month  | by the  | US Softs | on the     |
|        |        |      |          | code: XAU        |       | 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   |          |            |
|        |        |      |          |                  |       |  |   | 1        |            |
|        |        |      |          |                  |       | highest  | the first   |          | I          |
|        |        |      |          |                  |       | highest<br>volumes, a  | the first<br>Rollover   |          |            |
|        |        |      |          |                  |       | highest<br>volumes, a  | Rollover  |          |            |
|        |        |      |          |                  |       | volumes, a   | Rollover<br>Date the  |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin                                    | Rollover<br>Date the<br>Issue Date)   |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by                           | Rollover Date the Issue Date) and ending  |          |            |
|        |        |      |          |                  |       | volumes, as<br>determined by<br>the                            | Rollover Date the Issue Date) and ending not less than  |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati       | Rollover Date the Issue Date) and ending not less than 5  |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity  |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati       | Rollover Date the Issue Date) and ending not less than 5 Commodity Business   |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to   |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last  |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date                                     |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the                              |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant                     |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | 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 |          |            |
|        |        |      |          |                  |       | volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on | Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |          |            |

| 1498.87 | DECAGE |      | 0.11.~   | GOLD CDCC        | TC1   | (') E'   | A 1 ·  | TOE      | TT1 1      |
|---------|--------|------|----------|------------------|-------|--|--|----------|------------|
|         | DE000N | Gold | -        | GOLD SPOT        | The   | (i) First  | A date, as   | ICE      | The close  |
| 3       | B3KZR5 |      | t        | \$/OZ            | price | nearby   | determined   | Futures  | of trading |
|         |        |      |          | (Bloomberg       |       | month  | by the   | US Softs | on the     |
|         |        |      |          | code: XAU        |       | 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  |          |            |
|         |        |      |          |                  |       |  | Commodity.   |          |            |
| 498,87  | DE000N | Gold | Gold-Spo | GOLD SPOT        | The   | (i) First  | A date, as   | ICE      | The close  |
| 4       | B3KZS3 | Gold | t        | \$/OZ            | price | nearby   | determined   | Futures  | of trading |
| 1       | DJKZSJ |      |          | (Bloomberg       | Piice | month  | by the   | US Softs | on the     |
|         |        |      |          | code: XAU        |       | of   | Calculation  | CD DOILS | Exchange   |
|         |        |      |          | <crncy>)</crncy> |       | expiratio  | Agent, in the  |          | Lachange   |
|         |        |      |          | · cincy          |       | n or (ii)  | period   |          |            |
|         |        |      |          |                  |       |  | Perrou   |          | 1          |
|         |        |      |          |                  |       |  | commencing   |          |            |
|         |        |      |          |                  |       | the  | commencing on the  |          |            |
|         |        |      |          |                  |       | the<br>month   | on the   |          |            |
|         |        |      |          |                  |       | the<br>month<br>of   | on the previous  |          |            |
|         |        |      |          |                  |       | the month of expiratio   | on the<br>previous<br>Rollover   |          |            |
|         |        |      |          |                  |       | the month of expiration with   | on the<br>previous<br>Rollover<br>Date (or in  |          |            |
|         |        |      |          |                  |       | the month of expiratio n with the  | on the previous Rollover Date (or in the case of   |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest   | on the previous Rollover Date (or in the case of the first   |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, a                                  | on the previous Rollover Date (or in the case of the first Rollover  |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as                                 | on the previous Rollover Date (or in the case of the first Rollover Date the   |          |            |
|         |        |      |          |                  |       | the month of expiration n with the highest volumes, a s determin                     | on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by                   | on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  |          |            |
|         |        |      |          |                  |       | the month of expiration n with the highest volumes, as determined by the             | on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculati     | on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  |          |            |
|         |        |      |          |                  |       | the month of expiration n with the highest volumes, as determined by the Calculation | on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculati     | 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   |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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 month of expiration with the highest volumes, as determined by the Calculation   | 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  |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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                                     |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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                              |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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                     |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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             |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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 |          |            |
|         |        |      |          |                  |       | the month of expiration with the highest volumes, as determined by the Calculation   | 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             |          |            |

| 100.07      | DECOM            | - 44          | 0 110             | COLD CDOT  | TD1       | (') E' '  | A 1 .  | TOE      | TT1 1             |
|-------------|------------------|---------------|-------------------|--|-----------|---|--|----------|-------------------|
|             | DE000N           | Gold          | Gold-Spo          |  | The       | (i) First   | A date, as   | ICE      | The close         |
| 5           | B3KZT1           |               | t                 | \$/OZ  | price     | nearby  | determined   | Futures  | of trading        |
|             |                  |               |                   | (Bloomberg   |           | month   | by the   | US Softs | on the            |
|             |                  |               |                   | code: XAU  |           | 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  |          |                   |
|             |                  |               |                   |  |           | Agent.  | Business   |          |                   |
|             |                  | 1             |                   |  |           | ~   | Days prior to  |          |                   |
|             |                  | 1             |                   |  |           |   | the last   |          |                   |
|             |                  | 1             |                   |  |           |   | trading date   |          |                   |
|             |                  |               |                   |  |           |   | of the   |          |                   |
|             |                  |               |                   |  |           |   | relevant   |          |                   |
|             |                  |               |                   |  |           |   | Futures  |          |                   |
|             |                  |               |                   |  |           |   | Contract of  |          |                   |
|             |                  |               |                   |  |           |   |  |          |                   |
|             |                  |               |                   |  |           |   | the  |          |                   |
|             |                  |               |                   |  |           |   | Commodity.   |          |                   |
| 1000        |                  |               |                   |  |           |   |  |          |                   |
|             | DE000N           | US            | Natural           | Initially  | The       | (i) First   | A date, as   | ICE      | The close         |
| 498,87<br>6 | DE000N<br>B3KZU9 | US<br>Natural | Natural<br>Gas-NY | Bloomberg  | The price | nearby  | determined   | Futures  | of trading        |
|             |                  | 1             |                   | Bloomberg code: NGV25  |           | nearby<br>month   | determined<br>by the   |          |                   |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and</cmdty>  |           | nearby  | determined<br>by the<br>Calculation  | Futures  | of trading        |
|             |                  | Natural       | Gas-NY            | Bloomberg code: NGV25  |           | nearby<br>month   | determined<br>by the   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | determined<br>by the<br>Calculation  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | determined<br>by the<br>Calculation<br>Agent, in the<br>period   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby month of expiratio n or (ii) the month of expiratio n with   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by                 | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the              | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity                            | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | 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   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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   | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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  | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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                              | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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             | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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 | Futures  | of trading on the |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGV25<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | 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             | Futures  | of trading on the |

|             |                  |          | -                 | -                                     |           |   |   |                |                      |
|-------------|------------------|----------|-------------------|---------------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | US       | Natural           | Initially                             | The       | (i) First   | A date, as  | ICE            | The close            |
| 7           | B3KZV7           | Natural  | Gas-NY            | Bloomberg                             | price     | nearby  | determined  | Futures        | of trading           |
|             |                  | Gas      | MEX               | code: NGV25                           |           | month   | by the  | US Softs       | 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<br>Business   |                |                      |
|             |                  |          |                   |                                       |           | Agent.  |   |                |                      |
|             |                  |          |                   |                                       |           |   | Days prior to   |                |                      |
|             |                  |          |                   |                                       |           |   | the last  |                |                      |
|             |                  |          |                   |                                       |           |   | trading date  |                |                      |
|             |                  |          |                   |                                       |           |   | of the  |                |                      |
|             |                  |          |                   |                                       |           |   | relevant  |                |                      |
|             |                  |          |                   |                                       |           |   | Futures   |                |                      |
|             |                  |          |                   |                                       |           |   | Contract of   |                |                      |
|             |                  |          |                   |                                       |           |   | the   |                |                      |
|             |                  |          |                   |                                       |           |   | C 1:4   |                |                      |
|             |                  |          |                   |                                       |           |   | Commodity.  |                |                      |
| 498,87      | DE000N           | Platinum | Platinum-         | PLATINUM                              | The       | (i) First   | A date, as  | ICE            | The close            |
| 498,87<br>8 | DE000N<br>B3KZW5 | Platinum |                   | PLATINUM<br>SPOT \$/OZ                | The price | (i) First<br>nearby   |   | ICE<br>Futures | The close of trading |
|             |                  | Platinum | Platinum-<br>Spot |                                       |           |   | A date, as  |                |                      |
|             |                  | Platinum |                   | SPOT \$/OZ                            |           | nearby  | A date, as determined   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading           |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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)   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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   | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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                                     | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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  | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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                                     | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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                              | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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 | Futures        | of trading on the    |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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             | Futures        | of trading on the    |

| 400.05      | DECOM            | T      | Q'1 Q           | GIL LIED                              | TO I      | (1) E!  |   | LOD            | m 1                  |
|-------------|------------------|--------|-----------------|---------------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | Silver | Silver-Sp       |                                       | The       | (i) First   | A date, as  | ICE            | The close            |
| 9           | B3KZX3           |        | ot              | SPOT \$/OZ                            | price     | nearby  | determined  | Futures        | of trading           |
|             |                  |        |                 | (Bloomberg                            |           | month   | by the  | US Softs       | on the               |
|             |                  |        |                 | code: XAG                             |           | 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   |                |                      |
|             |                  |        |                 |                                       |           | 1   | `   |                |                      |
|             |                  |        |                 |                                       |           | 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  |                |                      |
|             |                  |        |                 |                                       |           | Agent.  | Days prior to   |                |                      |
|             |                  |        |                 |                                       |           |   | the last  |                |                      |
|             |                  |        |                 |                                       |           |   |   |                |                      |
|             |                  |        |                 |                                       |           |   | trading date  |                |                      |
|             |                  |        |                 |                                       |           |   | of the  |                |                      |
|             |                  |        |                 |                                       |           |   | relevant  |                |                      |
|             |                  |        |                 |                                       |           |   | Futures   |                |                      |
|             |                  |        |                 |                                       |           |   | Contract of   |                |                      |
|             |                  |        |                 |                                       |           |   | the   |                |                      |
|             |                  |        |                 |                                       |           |   | Commodity.  |                |                      |
|             |                  |        |                 |                                       |           |   |   |                |                      |
| 498,88      | DE000N           | Silver | Silver-Sp       | SILVER                                | The       | (i) First   |   | ICE            | The close            |
|             | DE000N<br>B3K7Y1 | Silver | Silver-Sp       | SILVER<br>SPOT \$/OZ                  | The price | (i) First   | A date, as  | ICE<br>Futures | The close of trading |
| 498,88<br>0 | DE000N<br>B3KZY1 | Silver | Silver-Sp<br>ot | SPOT \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading           |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading           |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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 Rollover  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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)   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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                                     | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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                              | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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             | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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 | Futures        | of trading on the    |
|             |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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             | Futures        | of trading on the    |

| 400.00 | DECOOL |        | G'1 G     | CHAPP            | TE1   | (1) <b>F</b> 1   | A 1 .   | ICE      | TD1 1      |
|--------|--------|--------|-----------|------------------|-------|--|---|----------|------------|
|        | DE000N | Silver | Silver-Sp |                  | The   | (i) First  | A date, as  | ICE      | The close  |
| 1      | B3KZZ8 |        | ot        | SPOT \$/OZ       | price | nearby   | determined  | Futures  | of trading |
|        |        |        |           | (Bloomberg       |       | month  | by the  | US Softs | on the     |
|        |        |        |           | code: XAG        |       | 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   |          |            |
|        |        |        |           |                  |       |  | Business  |          |            |
|        |        |        |           |                  |       | Agent.   | Days prior to   |          |            |
|        |        |        |           |                  |       |  | · 1   |          |            |
|        |        |        |           |                  |       |  | the last  |          |            |
|        |        |        |           |                  |       |  | trading date  |          |            |
|        |        |        |           |                  |       |  | of the  |          |            |
|        |        |        |           |                  |       |  | relevant  |          |            |
|        |        |        |           |                  |       |  | Futures   |          |            |
|        |        |        |           |                  |       |  | Contract of   |          |            |
|        |        |        |           |                  |       |  | the   |          |            |
|        |        |        |           |                  |       |  | Commodity.  |          |            |
| 498,88 | DE000N | Silver | Silver-Sp | SILVER           | The   | (i) First  | A date, as  | ICE      | The close  |
|        | B3KZ00 | Silvei | ot        | SPOT \$/OZ       | price | nearby   | determined  | Futures  | of trading |
|        | DSKZ00 |        | οι        | (Bloomberg       | price | month  | by the  | US Softs | on the     |
|        |        |        |           | code: XAG        |       | of   | Calculation   | US Solis |            |
|        |        |        |           |                  |       |  |   |          | Exchange   |
|        |        |        |           | <crncy>)</crncy> |       | expiratio  | Agent, in the   |          |            |
|        |        |        |           |                  |       | n or (ii)  | period .  |          |            |
|        |        |        |           |                  |       | the  | commencing  |          |            |
|        |        |        |           |                  |       | month  | on the  |          |            |
|        |        |        |           |                  |       |  |   |          |            |
|        |        |        |           |                  |       | of   | previous  |          |            |
|        |        |        |           |                  |       |  | previous<br>Rollover  |          |            |
|        |        |        |           |                  |       | of   | previous  |          |            |
|        |        |        |           |                  |       | of<br>expiratio  | previous<br>Rollover  |          |            |
|        |        |        |           |                  |       | of<br>expiratio<br>n with  | previous<br>Rollover<br>Date (or in   |          |            |
| 1      |        |        |           |                  |       | of expiratio n with the highest  | previous Rollover Date (or in the case of the first   |          |            |
|        |        |        |           |                  |       | of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a                    | previous Rollover Date (or in the case of the first Rollover  |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a                                   | previous Rollover Date (or in the case of the first Rollover Date the   |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin                        | previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by                  | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, as determin ed by the               | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati    | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati    | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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   |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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   |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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  |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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                              |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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                     |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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             |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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 |          |            |
|        |        |        |           |                  |       | of expiratio n with the highest volumes, a s determin ed by the Calculati on | 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             |          |            |

| 100.00 | DECONI           | T      | Q'1 Q           | CIL LIED                              | TEI.      | (1) E!  |   | LOD            | m 1                  |
|--------|------------------|--------|-----------------|---------------------------------------|-----------|---|---|----------------|----------------------|
|        | DE000N           | Silver | Silver-Sp       |                                       | The       | (i) First   | A date, as  | ICE            | The close            |
| 3      | B3KZ18           |        | ot              | SPOT \$/OZ                            | price     | nearby  | determined  | Futures        | of trading           |
|        |                  | 1      |                 | (Bloomberg                            |           | month   | by the  | US Softs       | on the               |
|        |                  |        |                 | code: XAG                             |           | 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   |                |                      |
|        |                  |        |                 |                                       |           | 1   | `   |                |                      |
|        |                  |        |                 |                                       |           | 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  |                |                      |
|        |                  |        |                 |                                       |           | Agent.  | Days prior to   |                |                      |
|        |                  | 1      |                 |                                       |           |   | the last  |                |                      |
|        |                  | 1      |                 |                                       |           |   |   |                |                      |
|        |                  |        |                 |                                       |           |   | trading date  |                |                      |
|        |                  |        |                 |                                       |           |   | of the  |                |                      |
|        |                  |        |                 |                                       |           |   | relevant  |                |                      |
|        |                  |        |                 |                                       |           |   | Futures   |                |                      |
|        |                  |        |                 |                                       |           |   | Contract of   |                |                      |
|        |                  |        |                 |                                       |           |   | the   |                |                      |
|        |                  |        |                 |                                       |           |   | Commodity.  |                |                      |
|        |                  |        |                 |                                       |           |   |   |                |                      |
| 498,88 | DE000N           | Silver | Silver-Sp       | SILVER                                | The       | (i) First   |   | ICE            | The close            |
|        | DE000N<br>B3K726 | Silver | Silver-Sp       | SILVER<br>SPOT \$/OZ                  | The price | (i) First   | A date, as  | ICE<br>Futures | The close of trading |
| 498,88 | DE000N<br>B3KZ26 | Silver | Silver-Sp<br>ot | SPOT \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading           |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading           |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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 Rollover  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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)   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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                                     | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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                              | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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             | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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 | Futures        | of trading on the    |
|        |                  | Silver | _               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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             | Futures        | of trading on the    |

| 400.00 | DECOCAL          | 1      | G'1 ~           | CIL LUED                              | Tr'       | (1) 51  | 1 4 1 :   | LOE            | TEL 1                       |
|--------|------------------|--------|-----------------|---------------------------------------|-----------|---|---|----------------|-----------------------------|
|        | DE000N           | Silver | Silver-Sp       | SILVER                                | The       | (i) First   | A date, as  | ICE            | The close                   |
| 5      | B3KZ34           |        | ot              | SPOT \$/OZ                            | price     | nearby  | determined  | Futures        | of trading                  |
|        |                  |        |                 | (Bloomberg                            |           | month   | by the  | US Softs       | on the                      |
|        |                  |        |                 | code: XAG                             |           | 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   |                |                             |
|        |                  |        |                 |                                       |           |   | l ~   |                |                             |
|        |                  |        |                 |                                       |           |   | Commodity.  |                | l                           |
| 498,88 | DE000N           | Silver | Silver-Sp       | SILVER                                | The       | (i) First   | Commodity.  A date, as  | ICE            | The close                   |
| 498,88 | DE000N<br>B3KZ42 | Silver | Silver-Sp<br>ot | SILVER<br>SPOT \$/OZ                  |           | (i) First<br>nearby   | A date, as determined   | ICE<br>Futures | The close of trading        |
|        | DE000N<br>B3KZ42 | Silver | Silver-Sp<br>ot | SPOT \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | The close of trading on the |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg              |           |   | A date, as determined by the  |                | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading                  |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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)   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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  | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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                                     | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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                              | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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             | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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 | Futures        | of trading on the           |
|        |                  | Silver | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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             | Futures        | of trading on the           |

| 400.00 | DECOC: -         | <del>i</del> | a'1 =           | an res                                | Tre'      | /:\ =:  | l   | LOE            | - T               |
|--------|------------------|--------------|-----------------|---------------------------------------|-----------|---|---|----------------|-------------------|
|        | DE000N           | Silver       | Silver-Sp       | SILVER                                | The       | (i) First   | A date, as  | ICE            | The close         |
| 7      | B3KZ59           |              | ot              | SPOT \$/OZ                            | price     | nearby  | determined  | Futures        | of trading        |
|        |                  |              |                 | (Bloomberg                            |           | month   | by the  | US Softs       | on the            |
|        |                  |              |                 | code: XAG                             |           | 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  | Rollover  |                |                   |
|        |                  |              |                 |                                       |           | s   | Date the  |                |                   |
|        |                  |              |                 |                                       |           | determin  | Issue Date)   |                |                   |
|        |                  |              |                 |                                       |           | ed by   | and ending  |                |                   |
|        |                  |              |                 |                                       |           | the   | not less than   |                |                   |
|        |                  |              |                 |                                       |           | Calculati   | 5   |                |                   |
|        |                  |              |                 |                                       |           | on  | Commodity   |                |                   |
|        |                  |              |                 |                                       |           | Agent.  | Business  |                |                   |
|        |                  |              |                 |                                       |           | 50  | Days prior to   |                |                   |
|        |                  |              |                 |                                       |           |   | the last  |                |                   |
|        |                  |              |                 |                                       |           |   | trading date  |                |                   |
|        |                  |              |                 |                                       |           |   | of the  |                |                   |
|        |                  |              |                 |                                       |           |   | relevant  |                |                   |
|        |                  |              |                 |                                       |           |   | Futures   |                |                   |
|        |                  |              |                 |                                       |           |   | Contract of   |                |                   |
|        |                  |              |                 |                                       |           |   | the   |                |                   |
|        |                  |              |                 |                                       |           |   |   |                |                   |
|        |                  |              |                 |                                       |           |   |   |                |                   |
| 100 00 | DEOOON           | G'1          | Cilvon Co       | CH VED                                | The       | (i) Einst   | Commodity.  | ICE            | The alogo         |
|        | DE000N           | Silver       | Silver-Sp       | SILVER                                | The       | (i) First   | A date, as  | ICE<br>Entures | The close         |
| 498,88 | DE000N<br>B3KZ67 | Silver       | Silver-Sp<br>ot | SPOT \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as determined by the Calculation Agent, in the period   | Futures        | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the |
|        |                  | Silver       | -               | SPOT \$/OZ<br>(Bloomberg<br>code: XAG |           | 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   | Futures        | of trading on the |
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|        | DE000N           | Silver           | Silver-Sp |   | The       | (i) First   | A date, as  | ICE            | The close         |
| 1      | B3KZ91           |                  | ot        | SPOT \$/OZ  | price     | nearby  | determined  | Futures        | of trading        |
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| 498,89 | DE000N           | WTI              |           | Initially   | The       | (i) First   | A date, as  | ICE            | The close         |
| 498,89 | DE000N<br>B3K0A0 | WTI<br>Crude Oil | -NYME     | Bloomberg   | The price | nearby  | A date, as determined   | ICE<br>Futures | of trading        |
|        |                  | l                |           |   |           | nearby<br>month   | A date, as determined by the  |                | I I               |
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|        |                  | l                | -NYME     | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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        | of trading on the |
|        |                  | l                | -NYME     | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |
|        |                  | l                | -NYME     | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures        | of trading on the |
|        |                  | l                | -NYME     | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |
|        |                  | l                | -NYME     | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures        | of trading on the |

| 400.00 | DECOM            | Liveri           | OH WE   | T 1/1 11  | TI        | (') E' +  | A 1 /   | ICE            | 771 1             |
|--------|------------------|------------------|---------|---|-----------|---|---|----------------|-------------------|
|        | DE000N           | WTI              | OIL-WTI |   | The       | (i) First   | A date, as  | ICE            | The close         |
| 3      | B3K0B8           | Crude Oil        | -NYME   | Bloomberg   | price     | nearby  | determined  | Futures        | of trading        |
|        |                  |                  | X       | code: CLV5  |           | month   | by the  | US Softs       | 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   |                |                   |
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|        |                  |                  |         |   |           | 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.  |                |                   |
|        |                  |                  |         |   |           |   |   |                |                   |
| 108 80 | DECOON           | WTI              | OH WTI  | Initially   | The       | (i) First   |   | ICE            | The close         |
|        | DE000N           | WTI              | OIL-WTI | •   | The       | (i) First   | A date, as  | ICE<br>Entures | The close         |
| 498,89 | DE000N<br>B3K0C6 | WTI<br>Crude Oil | -NYME   | Bloomberg   | The price | nearby  | A date, as determined   | Futures        | of trading        |
|        |                  |                  |         | Bloomberg code: CLV5  |           | nearby<br>month   | A date, as determined by the  |                | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading        |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first</cmdty>  |           | nearby<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)   | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg</cmdty>  |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the  | A date, as determined by the Calculation Agent, in the period commencing  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring</cmdty>                                 |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month   | A date, as determined by the Calculation Agent, in the period commencing on the   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant</cmdty>             |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | A date, as determined by the Calculation Agent, in the period commencing on the previous  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>Futures</cmdty> |           | nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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)   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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   | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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  | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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                              | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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 | Futures        | of trading on the |
|        |                  |                  | -NYME   | Bloomberg<br>code: CLV5<br><cmdty> and<br/>after the first<br/>Rollover Date<br/>the Bloomberg<br/>page referring<br/>to the relevant<br/>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             | Futures        | of trading on the |

|    | DE000N    | WTI           | OIL-WTI |                     | The    | (i) First | A date, as    | ICE      | The close  |
|----|-----------|---------------|---------|---------------------|--------|-----------|---------------|----------|------------|
| 5  | B3K0D4    | Crude Oil     | -NYME   | Bloomberg           | price  | nearby    | determined    | Futures  | of trading |
|    |           |               | X       | code: CLV5          |        | month     | by the        | US Softs | 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,  |               |          |            |
|    |           |               |         |                     |        | 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.    |          |            |
|    |           |               |         |                     | _      |           |               |          |            |
| 28 | Fund Cont | ificate Provi | sions   |                     | Not An | nlicable  | <del></del>   |          |            |

| 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 |

| Sign | ned on behalf of the Issuer: |
|------|------------------------------|
|      |                              |
| By:  |                              |
| Duly | y authorised                 |
|      |                              |
| By:  |                              |
| Duly | y 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>)   |
|-----------------|--|
| Gold            | 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: XAU <crncy>)</crncy> |
| 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>)        |
| Silver          | 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: XAG <crncy>)</crncy> |
| Platinum        | 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: XPT <crncy>)</crncy> |

## 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 |
|--------------|------------------|---------------------------|
| DE000NB3KYY4 | Not Applicable   | NB3KYY                    |
| DE000NB3KYZ1 | Not Applicable   | NB3KYZ                    |
| DE000NB3KY01 | Not Applicable   | NB3KY0                    |
| DE000NB3KY19 | Not Applicable   | NB3KY1                    |
| DE000NB3KY27 | Not Applicable   | NB3KY2                    |

| DE000NB3KY35 | Not Applicable | NB3KY3 |
|--------------|----------------|--------|
| DE000NB3KY43 | Not Applicable | NB3KY4 |
| DE000NB3KY50 | Not Applicable | NB3KY5 |
| DE000NB3KY68 | Not Applicable | NB3KY6 |
| DE000NB3KY76 | Not Applicable | NB3KY7 |
| DE000NB3KY84 | Not Applicable | NB3KY8 |
| DE000NB3KY92 | Not Applicable | NB3KY9 |
| DE000NB3KZA1 | Not Applicable | NB3KZA |
| DE000NB3KZB9 | Not Applicable | NB3KZB |
| DE000NB3KZC7 | Not Applicable | NB3KZC |
| DE000NB3KZD5 | Not Applicable | NB3KZD |
| DE000NB3KZE3 | Not Applicable | NB3KZE |
| DE000NB3KZF0 | Not Applicable | NB3KZF |
| DE000NB3KZG8 | Not Applicable | NB3KZG |
| DE000NB3KZH6 | Not Applicable | NB3KZH |
| DE000NB3KZJ2 | Not Applicable | NB3KZJ |
| DE000NB3KZK0 | Not Applicable | NB3KZK |
| DE000NB3KZL8 | Not Applicable | NB3KZL |
| DE000NB3KZM6 | Not Applicable | NB3KZM |
| DE000NB3KZN4 | Not Applicable | NB3KZN |
| DE000NB3KZP9 | Not Applicable | NB3KZP |
| DE000NB3KZQ7 | Not Applicable | NB3KZQ |
| DE000NB3KZR5 | Not Applicable | NB3KZR |
| DE000NB3KZS3 | Not Applicable | NB3KZS |
| DE000NB3KZT1 | Not Applicable | NB3KZT |
| DE000NB3KZU9 | Not Applicable | NB3KZU |
| DE000NB3KZV7 | Not Applicable | NB3KZV |
| DE000NB3KZW5 | Not Applicable | NB3KZW |
| DE000NB3KZX3 | Not Applicable | NB3KZX |
| DE000NB3KZY1 | Not Applicable | NB3KZY |
| DE000NB3KZZ8 | Not Applicable | NB3KZZ |
| DE000NB3KZ00 | Not Applicable | NB3KZ0 |
| DE000NB3KZ18 | Not Applicable | NB3KZ1 |
| DE000NB3KZ26 | Not Applicable | NB3KZ2 |
| DE000NB3KZ34 | Not Applicable | NB3KZ3 |
| DE000NB3KZ42 | Not Applicable | NB3KZ4 |
| DE000NB3KZ59 | Not Applicable | NB3KZ5 |
| DE000NB3KZ67 | Not Applicable | NB3KZ6 |
| DE000NB3KZ75 | Not Applicable | NB3KZ7 |
| DE000NB3KZ83 | Not Applicable | NB3KZ8 |
| DE000NB3KZ91 | Not Applicable | NB3KZ9 |
| DE000NB3K0A0 | Not Applicable | NB3K0A |
| DE000NB3K0B8 | Not Applicable | NB3K0B |
| DE000NB3K0C6 | Not Applicable | NB3K0C |
| DE000NB3K0D4 | Not Applicable | NB3K0D |

|  | (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)  | Public 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) l | 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