# 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   |
|--|-------------|--------------|---|---|
| 529,644                                    | NB4CLS      | DE000NB4CLS8 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,645                                    | NB4CLT      | DE000NB4CLT6 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,646                                    | NB4CLU      | DE000NB4CLU4 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,647                                    | NB4CLV      | DE000NB4CLV2 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,648                                    | NB4CLW      | DE000NB4CLW0 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,649                                    | NB4CLX      | DE000NB4CLX8 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,650                                    | NB4CLY      | DE000NB4CLY6 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,651                                    | NB4CLZ      | DE000NB4CLZ3 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,652                                    | NB4CL0      | DE000NB4CL05 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,653                                    | NB4CL1      | DE000NB4CL13 | 150,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,654                                    | NB4CL2      | DE000NB4CL21 | 150,000                                   | ING Short Commodity Open End Turbo<br>Certificate |
| 529,655                                    | NB4CL3      | DE000NB4CL39 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,656                                    | NB4CL4      | DE000NB4CL47 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,657                                    | NB4CL5      | DE000NB4CL54 | 500,000                                   | ING Short Commodity Open End Turbo<br>Certificate |
| 529,658                                    | NB4CL6      | DE000NB4CL62 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,659                                    | NB4CL7      | DE000NB4CL70 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,660                                    | NB4CL8      | DE000NB4CL88 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,661                                    | NB4CL9      | DE000NB4CL96 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,662                                    | NB4CMA      | DE000NB4CMA4 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,663                                    | NB4CMB      | DE000NB4CMB2 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,664                                    | NB4CMC      | DE000NB4CMC0 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,665                                    | NB4CMD      | DE000NB4CMD8 | 500,000                                   | ING Short Commodity Open End Turbo Certificate    |
| 529,666                                    | NB4CME      | DE000NB4CME6 | 500,000                                   | ING Short Commodity Open End Turbo                |

|          |             |                   |           | Certificate                        |
|----------|-------------|-------------------|-----------|------------------------------------|
| 529,667  | NB4CMF      | DE000NB4CMF3      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,668  | NB4CMG      | DE000NB4CMG1      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,669  | NB4CMH      | DE000NB4CMH9      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,670  | NB4CMJ      | DE000NB4CMJ5      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,671  | NB4CMK      | DE000NB4CMK3      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,672  | NB4CML      | DE000NB4CML1      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,673  | NB4CMM      | DE000NB4CMM9      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,674  | NB4CMN      | DE000NB4CMN7      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,675  | NB4CMP      | DE000NB4CMP2      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,676  | NB4CMQ      | DE000NB4CMQ0      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,677  | NB4CMR      | DE000NB4CMR8      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,678  | NB4CMS      | DE000NB4CMS6      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,679  | NB4CMT      | DE000NB4CMT4      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,680  | NB4CMU      | DE000NB4CMU2      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,681  | NB4CMV      | DE000NB4CMV0      | 500,000   | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,682  | NB4CMW      | DE000NB4CMW8      | 1,000,000 | ING Short Commodity Open End Turbo |
|          |             |                   |           | Certificate                        |
| 529,683  | NB4CMX      | DE000NB4CMX6      | 1,000,000 | ING Short Commodity Open End Turbo |
|          | 110 (6) (7) |                   |           | Certificate                        |
| 529,684  | NB4CMY      | DE000NB4CMY4      | 1,000,000 | ING Short Commodity Open End Turbo |
|          | 1177 (6) (7 |                   |           | Certificate                        |
| 529,685  | NB4CMZ      | DE000NB4CMZ1      | 1,000,000 | ING Short Commodity Open End Turbo |
|          | NID 4CD 10  | DE000MD 4CM 404   |           | Certificate                        |
| 529,686  | NB4CM0      | DE000NB4CM04      | 1,000,000 | ING Short Commodity Open End Turbo |
|          | ND 463 41   | DE0000 ID 401412  |           | Certificate                        |
| 529,687  | NB4CM1      | DE000NB4CM12      | 1,000,000 | ING Short Commodity Open End Turbo |
|          | NID 4CN 42  | DE000ND4CN400     |           | Certificate                        |
| 529,688  | NB4CM2      | DE000NB4CM20      | 200,000   | ING Short Commodity Open End Turbo |
|          | NID 4 CD 42 | DECOMPAGNO        | 1.00.000  | Certificate                        |
| 529,689  | NB4CM3      | DE000NB4CM38      | 200,000   | ING Short Commodity Open End Turbo |
|          | NID 4 CN 14 | DE000MD4CM44      |           | Certificate                        |
| 529,690  | NB4CM4      | DE000NB4CM46      | 200,000   | ING Short Commodity Open End Turbo |
| 500 505  | ND 4CD 47   | DE000MD 403 553   | 1250 000  | Certificate                        |
| 529,691  | NB4CM5      | DE000NB4CM53      | 250,000   | ING Short Commodity Open End Turbo |
| 500 505  | ND 402.55   | DE000 D 4 C 4 C 4 | 1250 000  | Certificate                        |
| 529,692  | NB4CM6      | DE000NB4CM61      | 250,000   | ING Short Commodity Open End Turbo |
|          | ND 402.55   | DE00031D 403 550  | 1         | Certificate                        |
| 529,693  | NB4CM7      | DE000NB4CM79      | 250,000   | ING Short Commodity Open End Turbo |
| 500 50 5 | ND 4C2 50   | DEGOND 4CD 507    | 1250 000  | Certificate                        |
| 529,694  | NB4CM8      | DE000NB4CM87      | 250,000   | ING Short Commodity Open End Turbo |

|         |        |              |         | Certificate                        |
|---------|--------|--------------|---------|------------------------------------|
| 529,695 | NB4CM9 | DE000NB4CM95 | 500,000 | ING Short Commodity Open End Turbo |
|         |        |              |         | Certificate                        |
| 529,696 | NB4CNA | DE000NB4CNA2 | 500,000 | ING Short Commodity Open End Turbo |
|         |        |              |         | Certificate                        |
| 529,697 | NB4CNB | DE000NB4CNB0 | 500,000 | ING Short Commodity Open End Turbo |
|         |        |              |         | Certificate                        |
| 529,698 | NB4CNC | DE000NB4CNC8 | 500,000 | ING Short Commodity Open End Turbo |
|         |        |              |         | Certificate                        |
| 529,699 | NB4CND | DE000NB4CND6 | 500,000 | ING Short Commodity Open End Turbo |
|         |        |              |         | Certificate                        |
| 529,700 | NB4CNE | DE000NB4CNE4 | 250,000 | ING Short Commodity Open End Turbo |
|         |        |              |         | Certificate                        |

## under the Certificates Programme

The Prospectus referred to below (as completed by these Final Terms) has been prepared on the basis that, except as provided in sub-paragraph (i) below, any offer of Notes in any Member State of the European Economic Area (each, a "**Member State**") will be made pursuant to an exemption under the Prospectus Regulation (as defined below) from the requirement to publish a prospectus for offers of the Notes. Accordingly any person making or intending to make an offer of the Notes may only do so:

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

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

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

**PROHIBITION OF SALES TO UK RETAIL INVESTORS** – The Certificates are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("UK"). For these purposes, a retail investor means a person who is one (or more)

of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("EUWA"); (ii) a customer within the meaning of the provisions of the 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   |
|----|--|-----------------------------------|
|    | (b) Whether or not the Certificates are to be consolidated and form a single series with the Certificates of an existing series:   |                                   |
| 2  | (a) The type of Certificates which may be Index<br>Certificates, Share Certificates, Currency<br>Certificates, Commodity Certificates, Fund<br>Certificates, Government Bond Certificates<br>Other Bond Certificates or Index Futures<br>Certificates: |                                   |
|    | (b) Whether such Certificates are Bes<br>Certificates, Factor Certificates, Limited<br>Certificates, Discount Certificates, Oper<br>Ended Certificates, Fixed Leverage<br>Certificates or Tracker Certificates.  | Best or Turbo Best)               |
|    | (c) Whether such Certificates are Long<br>Certificates or Short Certificates:  | g Short Certificates              |
| 3  | Number of Certificates being issued:   | As specified in the table below   |
| 4  | Issue Price per Certificate:   | As specified in the table below   |
| 5  | Trade Date:  | 06 November 2025                  |
| 6  | Issue Date:  | 10 November 2025                  |
| 7  | "as-if-and-when-issued" trading:   | Not Applicable                    |
| 8  | Current Financing Level on the Trade Date:   | As specified in the table below   |
| 9  | Current Spread on the Trade Date:  | As specified in the table below   |
| 10 | Maximum Spread:  | As specified in the table below   |
| 11 | Current Stop Loss Premium Rate on the Trade Date   | : As specified in the table below |
| 12 | Maximum Premium:   | As specified in the table below   |
| 13 | Minimum Premium:   | As specified in the table below   |
|    |  | •                                 |

| 14 | Stop Loss Price on the Trade Date:   | As specified in the table below                                 |
|----|--|---|
|    | T  | TA '6" 1' d d 11 1 1  |
| 15 | Stop Loss Price Rounding:  | As specified in the table below                                 |
| 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            |
|    |  | Conditions  |
| 21 | Final Valuation Date:  | Not Applicable  |
| 22 | Valuation Date(s):   | Annually, commencing on the date one year after the Issue Date. |
|    | T  | 1   |
| 23 | Applicable Business Day Centre(s) for the purposes of the definition of "Business Day" | Amsterdam   |

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|----------|-----------|-------------|---------|----------|-------|-------|---------|-------|--------|---------|-------|-------|--------|
| Series   | ISIN Code | Number      | Issue   | Current  |       | Maxi  | Current | Maxi  | Minim  | Stop    | Stop  | Entit | Finan  |
| Numb     |           | of          | price   | Financi  | nt    | mum   | Stop    | mum   | um     | Loss    | Loss  | lem   | cing . |
| er of    |           | Certificate | per     | ng       | Sprea | Sprea | Loss    | Premi | Premi  | Price   | Price | ent   | Level  |
| the      |           | s being     | Certifi | Level    | d on  | d     | Premiu  | um    | um     | on the  | Roun  |       | Curre  |
| Certifi  |           | issued      | cate    | on the   | the   |       | m       |       |        | Trade   | ding  |       | ncy    |
| cates    |           |             |         | Trade    | Trade |       | Rate    |       |        | Date    |       |       |        |
|          |           |             |         | Date     | Date  |       | on the  |       |        |         |       |       |        |
|          |           |             |         |          |       |       | Trade   |       |        |         |       |       |        |
|          |           |             |         |          |       |       | Date    |       |        |         |       |       |        |
| 529,64   | DE000NB4  | 150,000     | 0.5     | 63.9200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 63.9200 | 0.01  | 1.0   | USD    |
| 4        | CLS8      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,64   | DE000NB4  | 150,000     | 0.42    | 64.0200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.0200 | 0.01  | 1.0   | USD    |
| 5        | CLT6      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,64   | DE000NB4  | 150,000     | 0.33    | 64.1200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.1200 | 0.01  | 1.0   | USD    |
| 6        | CLU4      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,64   | DE000NB4  | 150,000     | 0.24    | 64.2200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.2200 | 0.01  | 1.0   | USD    |
| 7        | CLV2      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,64   | DE000NB4  | 150,000     | 0.16    | 64.3200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.3200 | 0.01  | 1.0   | USD    |
| 8        | CLW0      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,64   | DE000NB4  | 150,000     | 0.07    | 64.4200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.4200 | 0.01  | 1.0   | USD    |
| 9        | CLX8      | ·           |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,65   | DE000NB4  | 150,000     | 0.02    | 64.5200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.5200 | 0.01  | 1.0   | USD    |
| 0        | CLY6      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,65   | DE000NB4  | 150,000     | 0.1     | 64.6200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.6200 | 0.01  | 1.0   | USD    |
| 1        | CLZ3      | ,           |         | 000000   |       |       |         |       |        | 000000  |       |       |        |
| 529,65   | DE000NB4  | 150,000     | 0.19    | 64.7200  | 3     | 5.0   | 7.5     | 20.0  | 0.0    | 64.7200 | 0.01  | 1.0   | USD    |
| 2        | CL05      |             |         | 000000   |       |       |         |       |        | 000000  |       |       |        |

| 529,65      | DE000NB4         | 150,000 | 0.28 | 64.8200                 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 64.8200                 | 0.01 | 1.0 | USD |
|-------------|------------------|---------|------|-------------------------|---|-----|-----|------|-----|-------------------------|------|-----|-----|
| 3           | CL13             | 130,000 | 0.28 | 000000                  | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 000000                  | 0.01 | 1.0 | USD |
| 529,65<br>4 | DE000NB4<br>CL21 | 150,000 | 0.37 | 64.9200<br>000000       | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 64.9200<br>000000       | 0.01 | 1.0 | USD |
| 529,65<br>5 | DE000NB4<br>CL39 | 500,000 | 0.31 | 3961.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3961.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,65<br>6 | DE000NB4<br>CL47 | 500,000 | 0.23 | 3962.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3962.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,65<br>7 | DE000NB4<br>CL54 | 500,000 | 0.14 | 3963.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3963.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,65<br>8 | DE000NB4<br>CL62 | 500,000 | 0.05 | 3964.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3964.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,65<br>9 | DE000NB4<br>CL70 | 500,000 | 0.04 | 3965.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3965.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>0 | DE000NB4<br>CL88 | 500,000 | 0.12 | 3966.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3966.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>1 | DE000NB4<br>CL96 | 500,000 | 0.21 | 3967.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3967.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>2 | DE000NB4<br>CMA4 | 500,000 | 0.3  | 3968.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3968.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>3 | DE000NB4<br>CMB2 | 500,000 | 0.38 | 3969.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3969.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>4 | DE000NB4<br>CMC0 | 500,000 | 0.47 | 3970.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3970.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>5 | DE000NB4<br>CMD8 | 500,000 | 0.56 | 3971.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3971.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>6 | DE000NB4<br>CME6 | 500,000 | 0.64 | 3972.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3972.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>7 | DE000NB4<br>CMF3 | 500,000 | 0.73 | 3973.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3973.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>8 | DE000NB4<br>CMG1 | 500,000 | 0.82 | 3974.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3974.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,66<br>9 | DE000NB4<br>CMH9 | 500,000 | 0.91 | 3975.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3975.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,67<br>0 | DE000NB4<br>CMJ5 | 500,000 | 0.99 | 3976.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3976.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,67<br>1 | DE000NB4<br>CMK3 | 500,000 | 1.08 | 3977.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3977.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,67<br>2 | DE000NB4<br>CML1 | 500,000 | 1.17 | 3978.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3978.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,67<br>3 | DE000NB4<br>CMM9 | 500,000 | 1.25 | 3979.23<br>000000<br>00 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3979.23<br>000000<br>00 | 0.01 | 0.1 | USD |
| 529,67      | DE000NB4         | 500,000 | 1.34 | 3980.23                 | 3 | 5.0 | 3.0 | 20.0 | 0.0 | 3980.23                 | 0.01 | 0.1 | USD |

| T4          | CMN7             | 1         | 1    | 000000                  | <u> </u> |     | 1    | 1    |     | 000000                  |            |      |     |
|-------------|------------------|-----------|------|-------------------------|----------|-----|------|------|-----|-------------------------|------------|------|-----|
| 4           | CIVIN /          |           |      | 000000                  |          |     |      |      |     | 000000                  |            |      |     |
| 529,67<br>5 | DE000NB4<br>CMP2 | 500,000   | 1.43 | 3981.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3981.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,67<br>6 | DE000NB4<br>CMQ0 | 500,000   | 1.52 | 3982.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3982.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,67<br>7 | DE000NB4<br>CMR8 | 500,000   | 1.6  | 3983.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3983.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,67<br>8 | DE000NB4<br>CMS6 | 500,000   | 1.69 | 3984.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3984.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,67<br>9 | DE000NB4<br>CMT4 | 500,000   | 1.78 | 3985.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3985.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,68<br>0 | DE000NB4<br>CMU2 | 500,000   | 1.86 | 3986.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3986.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,68<br>1 | DE000NB4<br>CMV0 | 500,000   | 1.95 | 3987.23<br>000000<br>00 | 3        | 5.0 | 3.0  | 20.0 | 0.0 | 3987.23<br>000000<br>00 | 0.01       | 0.1  | USD |
| 529,68<br>2 | DE000NB4<br>CMW8 | 1,000,000 | 0.01 | 4.27500<br>00000        | 3        | 5.0 | 10.0 | 20.0 | 0.0 | 4.27500<br>00000        | 0.001      | 1.0  | USD |
| 529,68<br>3 | DE000NB4<br>CMX6 | 1,000,000 | 0.03 | 4.29700<br>00000        | 3        | 5.0 | 10.0 | 20.0 | 0.0 | 4.29700<br>00000        | 0.001      | 1.0  | USD |
| 529,68<br>4 | DE000NB4<br>CMY4 | 1,000,000 | 0.05 | 4.31900<br>00000        | 3        | 5.0 | 10.0 | 20.0 | 0.0 | 4.31900<br>00000        | 0.001      | 1.0  | USD |
| 529,68<br>5 | DE000NB4<br>CMZ1 | 1,000,000 | 0.07 | 4.34100<br>00000        | 3        | 5.0 | 10.0 | 20.0 | 0.0 | 4.34100<br>00000        | 0.001      | 1.0  | USD |
| 529,68<br>6 | DE000NB4<br>CM04 | 1,000,000 | 0.09 | 4.36300<br>00000        | 3        | 5.0 | 10.0 | 20.0 | 0.0 | 4.36300<br>00000        | 0.001      | 1.0  | USD |
| 529,68<br>7 | DE000NB4<br>CM12 | 1,000,000 | 0.11 | 4.38500<br>00000        | 3        | 5.0 | 10.0 | 20.0 | 0.0 | 4.38500<br>00000        | 0.001      | 1.0  | USD |
| 529,68<br>8 | DE000NB4<br>CM20 | 200,000   | 0.16 | 1417.91<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1417.91<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,68<br>9 | DE000NB4<br>CM38 | 200,000   | 0.2  | 1422.91<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1422.91<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,69<br>0 | DE000NB4<br>CM46 | 200,000   | 0.24 | 1427.91<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1427.91<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,69<br>1 | DE000NB4<br>CM53 | 250,000   | 0.17 | 1556.38<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1556.38<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,69<br>2 | DE000NB4<br>CM61 | 250,000   | 0.23 | 1562.38<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1562.38<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,69<br>3 | DE000NB4<br>CM79 | 250,000   | 0.28 | 1568.38<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1568.38<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,69<br>4 | DE000NB4<br>CM87 | 250,000   | 0.33 | 1574.38<br>000000<br>00 | 3        | 5.0 | 5.0  | 20.0 | 0.0 | 1574.38<br>000000<br>00 | 0.01       | 0.01 | USD |
| 529,69<br>5 | DE000NB4<br>CM95 | 500,000   | 1.27 | 49.0184<br>000000       | 3        | 5.0 | 4.0  | 20.0 | 0.0 | 49.0184<br>000000       | 0.000<br>1 | 1.0  | USD |
| 529,69<br>6 | DE000NB4<br>CNA2 | 500,000   | 1.31 | 49.0684<br>000000       | 3        | 5.0 | 4.0  | 20.0 | 0.0 | 49.0684<br>000000       | 0.000<br>1 | 1.0  | USD |
| 529,69      | DE000NB4<br>CNB0 | 500,000   | 1.35 | 49.1184<br>000000       | 3        | 5.0 | 4.0  | 20.0 | 0.0 | 49.1184                 | 0.000      | 1.0  | USD |

| 7      |          |         |      |         |   |     |     |      |     | 000000  | 1     |     |     |
|--------|----------|---------|------|---------|---|-----|-----|------|-----|---------|-------|-----|-----|
| 529,69 | DE000NB4 | 500,000 | 1.4  | 49.1684 | 3 | 5.0 | 4.0 | 20.0 | 0.0 | 49.1684 | 0.000 | 1.0 | USD |
| 8      | CNC8     |         |      | 000000  |   |     |     |      |     | 000000  | 1     |     |     |
| 529,69 | DE000NB4 | 500,000 | 1.44 | 49.2184 | 3 | 5.0 | 4.0 | 20.0 | 0.0 | 49.2184 | 0.000 | 1.0 | USD |
| 9      | CND6     |         |      | 000000  |   |     |     |      |     | 000000  | 1     |     |     |
| 529,70 | DE000NB4 | 250,000 | 0.35 | 61.0100 | 3 | 5.0 | 7.5 | 20.0 | 0.0 | 61.0100 | 0.01  | 1.0 | USD |
| 0      | CNE4     |         |      | 000000  |   |     |     |      |     | 000000  |       |     |     |

## ADDITIONAL SPECIFIC PRODUCT RELATED PROVISIONS:

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

| Series<br>Numb<br>er of<br>the<br>Certifi<br>cates | Code             | (i)<br>Commodi<br>ty | (ii)<br>Commo<br>dity<br>Referen<br>ce Price | (iii) Price<br>Source/<br>Reference<br>Dealers  | (iv)<br>Speci<br>fied<br>Price | (v)<br>Delivery<br>Dates   | (vi) Rollover<br>Date  | (vii)<br>Exchang<br>e      | (viii)<br>Valuation<br>Time          |
|--|------------------|----------------------|--|---|--------------------------------|--|--|----------------------------|--------------------------------------|
| 529,64   | DE000N<br>B4CLS8 | Brent<br>Crude Oil   | Oil-Brent -ICE                               | Initially Bloomberg code: COF6 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | The price                      | (i) First nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on Agent. | A date, as determined by the Calculation Agent, in the period commencing on 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 Commodity. | ICE<br>Futures<br>US Softs | The close of trading on the Exchange |

| 520.64         | DEGOOM | I D t     | O'I D     | T. '4' . 11          | TL    | (') E'4                                     | A 1.4   | ICE            | T1 1              |
|----------------|--------|-----------|-----------|----------------------|-------|---|---|----------------|-------------------|
| 529,64         | DE000N | Brent     | Oil-Brent |                      | The   | (i) First                                   | A date, as determined   | ICE<br>Futures | The close         |
| ]              | B4CLT6 | Crude Oil | -ICE      | Bloomberg code: COF6 | price | nearby<br>month                             | by the  |                | of trading on the |
|                |        |           |           |                      |       | monun<br>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   |                |                   |
| <b>72</b> 0.64 | DECOM  | D .       | 0.11 D    | T 1.1 11             | TO 1  | /\\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\     | Commodity.  | LOE            | TT1 1             |
| 529,64         |        | Brent     | Oil-Brent | •                    | The   | (i) First                                   | A date, as  | ICE            | The close         |
| 6              | B4CLU4 | Crude Oil | -ICE      | Bloomberg            | price | nearby                                      | determined  | Futures        | of trading        |
|                |        |           |           | code: COF6           |       | 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                                  | Date the  |                |                   |
|                | •      |           |           |                      |       |   | LLigte the  |                |                   |
|                |        |           |           |                      |       | S   |   |                |                   |
|                |        |           |           |                      |       | determin                                    | Issue Date)   |                |                   |
|                |        |           |           |                      |       | determin<br>ed by                           | Issue Date)<br>and ending   |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the                    | Issue Date)<br>and ending<br>not less than  |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati       | Issue Date)<br>and ending<br>not less than<br>5   |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date)<br>and ending<br>not less than<br>5<br>Commodity  |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati       | Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business  |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to   |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last  |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date                                     |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the                              |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant                     |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of |                |                   |
|                |        |           |           |                      |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |                |                   |

| 520.64      | DEGGONI          | ln (               | 01 D /            | T '.' 11  | TI        | I (!) E! (  | I . 1 .   | Lice     | TEL 1             |
|-------------|------------------|--------------------|-------------------|---|-----------|---|---|----------|-------------------|
|             | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  | ICE      | The close         |
| 7           | B4CLV2           | Crude Oil          | -ICE              | Bloomberg   | price     | nearby  | determined  | Futures  | of trading        |
|             |                  |                    |                   | code: COF6  |           | 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)<br>the  | period  |          |                   |
|             |                  |                    |                   | the Bloomberg page referring  |           | month   | commencing 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   |          |                   |
|             |                  |                    |                   |   |           |   |   |          | I                 |
|             |                  |                    |                   |   |           |   | Commodity.  |          |                   |
|             | DE000N           | Brent              | Oil-Brent         | •   | The       | (i) First   | A date, as  | ICE      | The close         |
| 529,64<br>8 | DE000N<br>B4CLW0 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures  | of trading        |
|             |                  |                    |                   | Bloomberg code: COF6  |           | nearby<br>month   | A date, as determined by the  |          | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COF6<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures  | of trading        |
|             |                  |                    |                   | Bloomberg<br>code: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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   | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COF6<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: COF6<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 Issue Date) and ending  | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COF6<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: COF6<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 not less than 5  | Futures  | of trading on the |
|             |                  |                    |                   | Bloomberg<br>code: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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 |

| 520.64      | DEOOON           | Duant              | Oil Drant         | Initially   | The       | (i) Einst   | A data as   | ICE            | The class            |
|-------------|------------------|--------------------|-------------------|---|-----------|---|---|----------------|----------------------|
| 529,64<br>9 | DE000N           | Brent              | Oil-Brent<br>-ICE | Bloomberg   | The price | (i) First<br>nearby   | A date, as determined   | ICE<br>Futures | The close of trading |
| 9           | B4CLX8           | Crude Oil          | -ICE              | code: COF6  | price     |   |   |                |                      |
|             |                  |                    |                   |   |           | month<br>of   | by the Calculation  | US Softs       | on the               |
|             |                  |                    |                   | <cmdty> and after the first</cmdty>   |           | 1   |   |                | Exchange             |
|             |                  |                    |                   |   |           | 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   |                |                      |
|             |                  |                    |                   |   |           |   | C 1:4   |                | I I                  |
|             |                  |                    |                   |   |           |   | Commodity.  |                |                      |
|             | DE000N           | Brent              |                   | Initially   | The       | (i) First   | A date, as  | ICE            | The close            |
| 529,65<br>0 | DE000N<br>B4CLY6 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Bloomberg   | The price | nearby  | A date, as determined   | Futures        | of trading           |
|             |                  | 1                  |                   | Bloomberg code: COF6  |           | nearby<br>month   | A date, as determined by the  |                | of trading on the    |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading           |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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    |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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    |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<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    |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<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    |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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    |
|             |                  | 1                  |                   | Bloomberg<br>code: COF6<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: COF6<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    |

| 520.65 | DECOON | D4        | O:1 D4    | T., (4) - 11  | The   | (:) E:4   | A 1-4  | ICE      | The close         |
|--------|--------|-----------|-----------|---|-------|---|--|----------|-------------------|
| ,      | DE000N | Brent     | Oil-Brent | •   |       | (i) First   | A date, as determined  | Futures  |                   |
| 1      | B4CLZ3 | Crude Oil | -ICE      | Bloomberg code: COF6  | price | nearby  |  |          | of trading on the |
|        |        |           |           |   |       | month<br>of   | by the   | US Softs |                   |
|        |        |           |           | <cmdty> and after the first</cmdty>   |       | 1   | Calculation  |          | Exchange          |
|        |        |           |           | Rollover Date   |       | expiratio   | Agent, in the  |          |                   |
|        |        |           |           |   |       | n or (ii)<br>the  | period   |          |                   |
|        |        |           |           | the Bloomberg   |       | month   | commencing on the  |          |                   |
|        |        |           |           | page referring to the relevant  |       | of  | previous   |          |                   |
|        |        |           |           | Futures   |       | expiratio   | Rollover   |          |                   |
|        |        |           |           | Contract.   |       | 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  |          |                   |
|        |        |           |           |   |       | Agent.  | Business   |          |                   |
|        |        |           |           |   |       | Agent.  | Days prior to  |          |                   |
|        |        |           |           |   |       |   | the last   |          |                   |
|        |        |           |           |   |       |   | trading date   |          |                   |
|        |        |           |           |   |       |   | of the   |          |                   |
|        |        |           |           |   |       |   | relevant   |          |                   |
|        |        |           |           |   |       |   | Futures  |          |                   |
|        |        |           |           |   |       |   | Contract of  |          |                   |
|        |        |           |           |   |       |   | the  |          |                   |
|        |        |           |           |   |       |   | Commodity.   |          |                   |
| 529,65 | DE000N | Brent     | Oil-Brent | Initially   | The   | (i) First   | A date, as   | ICE      | The close         |
| 2      | B4CL05 | Crude Oil | -ICE      | Bloomberg   | price | nearby  | determined   | Futures  | of trading        |
|        |        |           |           | code: COF6  |       | month   | by the   | US Softs | on the            |
|        |        |           |           | 2C 1/2 1  |       |   |  |          |                   |
|        |        |           |           | <cmdty> and</cmdty>   |       | of  | Calculation  |          | Exchange          |
|        |        |           |           | after the first   |       | of<br>expiratio   | Calculation<br>Agent, in the   |          | Exchange          |
| 1      |        |           |           |   |       | expiratio<br>n or (ii)  | Agent, in the period   |          | Exchange          |
|        |        |           |           | after the first   |       | expiratio   | Agent, in the period commencing  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date  |       | expiratio<br>n or (ii)<br>the<br>month  | Agent, in the period   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant            |       | expiratio<br>n or (ii)<br>the<br>month<br>of  | Agent, in the period commencing on the previous  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio   | Agent, in the period commencing on the previous Rollover   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant            |       | expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with                                   | Agent, in the period commencing on the previous Rollover Date (or in   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the                            | Agent, in the period commencing on the previous Rollover Date (or in the case of   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest                 | Agent, in the period commencing on the previous Rollover Date (or in the case of the first   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, a                                | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as                               | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determin                      | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by                 | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the             | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculati   | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculati   | Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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   |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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  |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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                                     |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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                              |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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                     |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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             |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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 |          | Exchange          |
|        |        |           |           | after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures |       | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Agent, in the period commencing on 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             |          | Exchange          |

| 520.65      | DEGGONI          | In (               | 01 D /            | T 1/1 11  | TI        | 17. E. 4  | I . 1 .   | LOE            | T21 1                |
|-------------|------------------|--------------------|-------------------|---|-----------|---|---|----------------|----------------------|
| ,           | DE000N           | Brent              | Oil-Brent         |   | The       | (i) First   | A date, as  | ICE            | The close            |
| 3           | B4CL13           | Crude Oil          | -ICE              | Bloomberg   | price     | nearby  | determined  | Futures        | of trading           |
|             |                  |                    |                   | code: COF6  |           | 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)<br>the  | period  |                |                      |
|             |                  |                    |                   | the Bloomberg   |           | month   | commencing on the   |                |                      |
|             |                  |                    |                   | page referring 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 Volumes, 8  | Date the  |                |                      |
|             |                  |                    |                   |   |           | determin  | Issue Date)   |                |                      |
|             |                  |                    |                   |   |           | ed by   | and ending  |                |                      |
|             |                  |                    |                   |   |           | the   | not less than   |                |                      |
|             |                  |                    |                   |   |           | Calculati   | 5   |                |                      |
|             |                  |                    |                   |   |           | on  | Commodity   |                |                      |
|             |                  |                    |                   |   |           | Agent.  | Business  |                |                      |
|             |                  |                    |                   |   |           | 1 150111.   | Days prior to   |                |                      |
|             |                  |                    |                   |   |           |   | the last  |                |                      |
|             |                  |                    |                   |   |           |   | trading date  |                |                      |
|             |                  |                    |                   |   |           |   | of the  |                |                      |
|             |                  |                    |                   |   |           |   | relevant  |                |                      |
|             |                  |                    |                   |   |           |   | Futures   |                |                      |
|             |                  |                    |                   |   |           |   | Contract of   |                |                      |
|             |                  |                    |                   |   |           |   | the   |                |                      |
|             |                  |                    |                   |   |           |   | Commodity.  |                |                      |
|             |                  | 1                  |                   |   |           |   | Commounty.  |                |                      |
| 529,65      | DE000N           | Brent              | Oil-Brent         | Initially   | The       | (i) First   | A date, as  | ICE            | The close            |
| 529,65<br>4 | DE000N<br>B4CL21 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg  | The price | (i) First<br>nearby   |   | ICE<br>Futures | The close of trading |
|             |                  |                    |                   |   |           |   | A date, as  |                |                      |
|             |                  |                    |                   | Bloomberg   |           | nearby  | A date, as determined by the Calculation  | Futures        | of trading           |
|             |                  |                    |                   | Bloomberg code: COF6  |           | nearby<br>month   | A date, as determined by the  | Futures        | of trading on the    |
|             |                  |                    |                   | Bloomberg<br>code: COF6<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: COF6<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 period commencing  | Futures        | of trading on the    |
|             |                  |                    |                   | Bloomberg<br>code: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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: COF6<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    |

| 500.65      | D = 0.0017       |      | ~ 11 ~        | ~~~~~                            |           |   |   | 1.00           | - 1                  |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close            |
| 5           | B4CL39           |      | 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 Volumes, a  | Date the  |                |                      |
|             |                  |      |               |                                  |           | determin  | Issue Date)   |                |                      |
|             |                  |      |               |                                  |           |   |   |                |                      |
|             |                  |      |               |                                  |           | ed by   | and ending  |                |                      |
|             |                  |      |               |                                  |           | the   | not less than   |                |                      |
|             |                  |      |               |                                  |           | Calculati   | 5   |                |                      |
|             |                  |      |               |                                  |           | on  | Commodity   |                |                      |
|             |                  |      |               |                                  |           | Agent.  | Business  |                |                      |
|             |                  |      |               |                                  |           |   | Days prior to   |                |                      |
|             |                  |      |               |                                  |           |   | the last  |                |                      |
|             |                  |      |               |                                  |           |   | trading date  |                |                      |
|             |                  |      |               |                                  |           |   | of the  |                |                      |
|             |                  |      |               |                                  |           |   | relevant  |                |                      |
|             |                  |      |               |                                  |           |   | Futures   |                |                      |
|             |                  |      |               |                                  |           |   | Contract of   |                |                      |
|             |                  |      |               |                                  |           |   | the   |                |                      |
|             |                  |      |               |                                  |           |   | Commodity   |                |                      |
|             |                  | l    |               |                                  |           |   | Commodity.  |                |                      |
| 529.65      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | Commodity.  A date, as  | ICE            | The close            |
|             | DE000N<br>B4CL47 | Gold | Gold-Spo      | GOLD SPOT<br>\$/OZ               | The price | (i) First<br>nearby   | A date, as  | ICE<br>Futures | The close of trading |
| 529,65<br>6 | DE000N<br>B4CL47 | 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 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    |

| 500.65      | B = 0.001 T      | <del>i                                    </del> | ~ 11 ~        |                                  | -         |   |   | I an     |                      |
|-------------|------------------|--|---------------|----------------------------------|-----------|---|---|----------|----------------------|
|             | DE000N           | Gold   | -             | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE      | The close            |
| 7           | B4CL54           |  | 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 Volumes, a  | Date the  |          |                      |
|             |                  |  |               |                                  |           | determin  | Issue Date)   |          |                      |
|             |                  |  |               |                                  |           |   |   |          |                      |
|             |                  |  |               |                                  |           | ed by   | and ending  |          |                      |
|             |                  |  |               |                                  |           | the   | not less than   |          |                      |
|             |                  |  |               |                                  |           | Calculati   | 5   |          |                      |
|             |                  |  |               |                                  |           | on  | Commodity   |          |                      |
|             |                  |  |               |                                  |           | Agent.  | Business  |          |                      |
|             |                  |  |               |                                  |           |   | Days prior to   |          |                      |
|             |                  |  |               |                                  |           |   | the last  |          |                      |
|             |                  |  |               |                                  |           |   | trading date  |          |                      |
|             |                  |  |               |                                  |           |   | of the  |          |                      |
|             |                  |  |               |                                  |           |   | relevant  |          |                      |
|             |                  |  |               |                                  |           |   | Futures   |          |                      |
|             |                  |  |               |                                  |           |   | Contract of   |          |                      |
|             |                  |  |               |                                  |           |   | the   |          |                      |
|             |                  | l  |               |                                  |           |   | la 10.  |          |                      |
|             |                  |  |               |                                  |           |   | Commodity.  |          | l I                  |
| 529,65      | DE000N           | Gold   | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | Commodity.  A date, as  | ICE      | The close            |
|             | DE000N<br>B4CL62 | Gold   | Gold-Spo      | GOLD SPOT<br>\$/OZ               |           | (i) First<br>nearby   | A date, as  |          | The close of trading |
| 529,65<br>8 | DE000N<br>B4CL62 | 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    |

| 520.65      | DECOM            |      | 0.110         | COLD CDOE                        | TEI.      | //\ <b>F</b> !   |   | LOE            | TT1 1             |
|-------------|------------------|------|---------------|----------------------------------|-----------|--|---|----------------|-------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First  | A date, as  | ICE            | The close         |
| 9           | B4CL70           |      | 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   |                |                   |
|             |                  |      |               |                                  |           | Calculati  | 5   |                |                   |
|             |                  | 1    |               |                                  |           | on   | Commodity   |                |                   |
|             |                  | 1    |               |                                  |           | Agent.   | Business  |                |                   |
|             |                  | 1    |               |                                  |           | 1 150111.  | Days prior to   |                |                   |
|             |                  |      |               |                                  |           |  | the last  |                |                   |
|             |                  | 1    |               |                                  |           |  | trading date  |                |                   |
|             |                  |      |               |                                  |           |  | of the  |                |                   |
|             |                  |      |               |                                  |           |  |   |                |                   |
|             |                  |      |               |                                  |           |  | relevant  |                |                   |
|             |                  |      |               |                                  |           |  | Futures   |                |                   |
|             |                  |      |               |                                  |           |  | Contract of   |                |                   |
|             |                  |      |               |                                  |           |  | the   |                |                   |
|             |                  |      |               |                                  |           |  | Commodity.  |                |                   |
|             |                  |      |               |                                  |           |  | Commodity.  |                |                   |
| 529,66      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First  | A date, as  | ICE            | The close         |
| 529,66<br>0 |                  | Gold | Gold-Spo<br>t | GOLD SPOT<br>\$/OZ               |           | (i) First<br>nearby  | A date, as  | ICE<br>Futures |                   |
|             | DE000N<br>B4CL88 | 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 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  | A 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, 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, a s 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, a s 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, a s 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, a s 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, a s 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, a s 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, a s 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 |

| 500.66      | DECOM            |      | 0.110         | COLD CDOE                        | - TE1     | (1) E   |   | LOE      | TE1 1             |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------|-------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE      | The close         |
| 1           | B4CL96           |      | 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   |          |                   |
|             |                  |      |               |                                  |           |   | the first   |          |                   |
|             |                  |      |               |                                  |           | highest   |   |          |                   |
|             |                  |      |               |                                  |           | 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   |          |                   |
|             |                  |      |               |                                  |           |   | the last  |          |                   |
|             |                  | 1    |               |                                  |           |   | trading date  |          |                   |
|             |                  |      |               |                                  |           |   | of the  |          |                   |
|             |                  |      |               |                                  |           |   | relevant  |          |                   |
|             |                  |      |               |                                  |           |   | Futures   |          |                   |
|             |                  |      |               |                                  |           |   | Contract of   |          |                   |
|             |                  |      |               |                                  |           |   | the   |          |                   |
|             |                  |      |               |                                  |           |   |   |          |                   |
|             |                  |      |               |                                  |           | 1   | Commodity.  |          |                   |
| 500.66      | DECCOL           |      | 0.110         | COLD CDOE                        | 751       | //\ <b>F</b> ! :  |   | LOD      | - T               |
|             | DE000N           | Gold | Gold-Spo      |                                  | The       | (i) First   | A date, as  | ICE      | The close         |
| 529,66<br>2 | DE000N<br>B4CMA4 | 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  | 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)<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  | 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 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 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                              | 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 |

|        | 1      |      |          |   |       | =.  |   |          |            |
|--------|--------|------|----------|---|-------|---|---|----------|------------|
|        | DE000N | Gold | Gold-Spo | GOLD SPOT   | The   | (i) First                                   | A date, as  | ICE      | The close  |
| 3      | B4CMB2 |      | 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.  |          |            |
| 529 66 | DE000N | Gold | Gold-Spo | GOLD SPOT   | The   | (i) First                                   | A date, as  | ICE      | The close  |
| 4      | B4CMC0 | Gold | t        | \$/OZ   | price | nearby                                      | determined  | Futures  | of trading |
| -      | D4CMC0 |      | i i      | (Bloomberg  | price | month                                       | by the  | US Softs | on the     |
|        |        |      |          | code: XAU   |       | of  | Calculation   | US SOIIS |            |
|        |        |      |          | <crncy>)</crncy>  |       |   | Agent, in the   |          | Exchange   |
|        |        |      |          | <cincy )<="" td=""><td></td><td>expiratio</td><td></td><td></td><td></td></cincy> |       | expiratio                                   |   |          |            |
|        |        |      |          |   |       | 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   |          |            |
|        |        | I    |          |   |       | volumes, a                                  |   |          |            |
|        |        |      |          |   |       |   | ID 4 41 .   | ı        | l          |
|        |        |      |          |   |       | S   | Date the  |          | l          |
|        |        |      |          |   |       | determin                                    | Issue Date)   |          |            |
|        |        |      |          |   |       |   | Issue Date)<br>and ending   |          |            |
|        |        |      |          |   |       | determin                                    | Issue Date)<br>and ending<br>not less than  |          |            |
|        |        |      |          |   |       | determin<br>ed by                           | Issue Date)<br>and ending   |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the                    | Issue Date)<br>and ending<br>not less than  |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date)<br>and ending<br>not less than<br>5   |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati       | Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business  |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to   |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last  |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date                                     |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the                              |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant                     |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of |          |            |
|        |        |      |          |   |       | determin<br>ed by<br>the<br>Calculati<br>on | Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |          |            |

| 520.66 | DECONI |      | 0.110    | COLDODOT         | m.    | //\ <b>P</b> !   | A 1 :   | TOE      |            |
|--------|--------|------|----------|------------------|-------|--|---|----------|------------|
|        | DE000N | Gold | Gold-Spo | GOLD SPOT        | The   | (i) First  | A date, as  | ICE      | The close  |
| 5      | B4CMD8 |      | 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  |          |            |
|        |        |      |          |                  |       |  | Rollover  |          |            |
|        |        |      |          |                  |       | expiratio  |   |          |            |
|        |        |      |          |                  |       | 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.  |          |            |
| 529,66 | DE000N | Gold | Gold-Spo | GOLD SPOT        | The   | (i) First  | A date, as  | ICE      | The close  |
|        | B4CME6 | Gold | -        | \$/OZ            | price | nearby   | determined  | Futures  | of trading |
|        | B4CME6 |      | t        | (Bloomberg       | price | month  | by the  | US Softs | on the     |
|        |        |      |          | code: XAU        |       | of   | Calculation   | US Sons  |            |
|        |        |      |          |                  |       |  |   |          | Exchange   |
|        |        |      |          | <crncy>)</crncy> |       | expiratio  | Agent, in the   |          |            |
|        |        |      |          |                  |       | n or (ii)  | period  |          |            |
|        |        |      |          |                  |       | the  | commencing  |          |            |
|        |        | l    | 1        |                  |       |  | 41  |          |            |
|        |        | l    | l        |                  |       | month  | on the  |          |            |
|        |        |      |          |                  |       | of   | on the previous   |          |            |
|        |        |      |          |                  |       |  |   |          |            |
|        |        |      |          |                  |       | of   | previous<br>Rollover  |          |            |
|        |        |      |          |                  |       | of<br>expiratio<br>n with  | previous<br>Rollover<br>Date (or in   |          |            |
|        |        |      |          |                  |       | of<br>expiratio<br>n with<br>the   | previous<br>Rollover<br>Date (or in<br>the case of  |          |            |
|        |        |      |          |                  |       | 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 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             |          |            |

|             |                  |      |               | t                                |           |   | r   | T              |                   |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|-------------------|
|             | DE000N           | Gold | -             | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close         |
| 7           | B4CMF3           |      | 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 volumes, t  | Date the  |                |                   |
|             |                  |      |               |                                  |           | determin  | Issue Date)   |                |                   |
|             |                  |      |               |                                  |           | ed by   | and ending  |                |                   |
|             |                  |      |               |                                  |           |   |   |                |                   |
|             |                  |      |               |                                  |           | the   | not less than   |                |                   |
|             |                  |      |               |                                  |           | Calculati   | 5   |                |                   |
|             |                  |      |               |                                  |           | on  | Commodity   |                |                   |
|             |                  |      |               |                                  |           | Agent.  | Business  |                |                   |
|             |                  |      |               |                                  |           |   | Days prior to   |                |                   |
|             |                  |      |               |                                  |           |   | the last  |                |                   |
|             |                  |      |               |                                  |           |   | trading date  |                |                   |
|             |                  |      |               |                                  |           |   | of the  |                |                   |
|             |                  |      |               |                                  |           |   | relevant  |                |                   |
|             |                  |      |               |                                  |           |   | Futures   |                |                   |
|             |                  |      |               |                                  |           |   | Contract of   |                |                   |
|             |                  |      |               |                                  |           |   | the   |                |                   |
|             |                  |      |               |                                  |           |   | C   |                |                   |
|             |                  |      |               |                                  |           |   | Commodity.  |                | I I               |
| 529,66      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | Commodity.  A date, as  | ICE            | The close         |
| 529,66<br>8 |                  | Gold | Gold-Spo<br>t | GOLD SPOT<br>\$/OZ               |           | (i) First<br>nearby   | A date, as  | ICE<br>Futures |                   |
|             | DE000N<br>B4CMG1 | 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 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, 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  | 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 |

| <b>50</b> 0.66 | DECOM            |      | 0.110         | COLD CDOE                        | TP:1      | //\ <b>F</b> !  | 1   | TOE            | m 1                         |
|----------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|-----------------------------|
|                | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close                   |
| 9              | B4CMH9           |      | 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   |                |                             |
|                |                  |      |               |                                  |           |   |   |                |                             |
|                |                  | 1    |               |                                  |           | Calculati   | 5   |                |                             |
|                |                  |      |               |                                  |           | on  | Commodity   |                |                             |
|                |                  | 1    |               |                                  |           | Agent.  | Business  |                |                             |
|                |                  |      |               |                                  |           |   | Days prior to   |                |                             |
|                |                  | 1    |               |                                  |           |   | the last  |                |                             |
|                |                  | 1    |               |                                  |           |   | trading date  |                |                             |
|                |                  |      |               |                                  |           |   | of the  |                |                             |
|                |                  |      |               |                                  |           |   | relevant  |                |                             |
|                |                  |      |               |                                  |           |   | Futures   |                |                             |
|                |                  |      |               |                                  |           |   |   |                |                             |
|                |                  |      |               |                                  |           |   | Contract of   |                |                             |
|                |                  |      |               |                                  |           |   | the   |                |                             |
|                |                  |      |               |                                  |           |   | Commodity.  |                |                             |
|                |                  |      |               |                                  |           |   |   |                |                             |
| 529,67         | DE000N           | Gold | Gold-Spo      |                                  | The       | (i) First   | A date, as  | ICE            | The close                   |
| 529,67<br>0    |                  | Gold | Gold-Spo<br>t | GOLD SPOT<br>\$/OZ               | The price | (i) First<br>nearby   |   | ICE<br>Futures |                             |
|                | DE000N<br>B4CMJ5 | Gold | _             | \$/OZ                            |           | nearby  | A date, as determined   | Futures        | The close of trading on the |
|                |                  | 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<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 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              | A date, as determined by the Calculation Agent, in the period commencing 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 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           |
|                |                  | 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           |
|                |                  | 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           |

| c-          | D = 0.001        | 1    | ~ 11 ~        |                                  |           | (n) =1  | i   | T-0-F          | leni i               |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close            |
| 1           | B4CMK3           |      | 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  |                |                      |
|             |                  |      |               |                                  |           | Agent.  | Days prior to   |                |                      |
|             |                  |      |               |                                  |           |   | the last  |                |                      |
|             |                  |      |               |                                  |           |   |   |                |                      |
|             |                  |      |               |                                  |           |   | trading date  |                |                      |
|             |                  |      |               |                                  |           |   | of the  |                |                      |
|             |                  |      |               |                                  |           |   | relevant  |                |                      |
|             |                  |      |               |                                  |           |   | Futures   |                |                      |
|             |                  |      |               |                                  |           |   | Contract of   |                |                      |
|             |                  |      |               |                                  |           |   | the   |                |                      |
|             |                  |      |               |                                  |           |   | Commodity.  |                |                      |
|             |                  |      |               |                                  |           |   |   |                |                      |
| 529,67      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   |   | ICE            | The close            |
|             | DE000N<br>B4CML1 | Gold | Gold-Spo      | GOLD SPOT<br>\$/OZ               | The price | (i) First   | A date, as  | ICE<br>Futures | The close of trading |
| 529,67<br>2 | DE000N<br>B4CML1 | 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 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   | 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           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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  | Futures        | of trading on the    |
| 1           |                  | 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    |
| 1           |                  | 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    |
| 1           |                  | 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    |

|             | D = 0.0017       |      | ~ 11 ~        | 227 272                          | -         |   |   | 7.00           | I                    |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close            |
| 3           | B4CMM9           |      | 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 Volumes, a  | Date the  |                |                      |
|             |                  |      |               |                                  |           | determin  |   |                |                      |
|             |                  |      |               |                                  |           |   | Issue Date)   |                |                      |
|             |                  |      |               |                                  |           | ed by   | and ending  |                |                      |
|             |                  |      |               |                                  |           | the   | not less than   |                |                      |
|             |                  |      |               |                                  |           | Calculati   | 5   |                |                      |
|             |                  |      |               |                                  |           | on  | Commodity   |                |                      |
|             |                  |      |               |                                  |           | Agent.  | Business  |                |                      |
|             |                  |      |               |                                  |           |   | Days prior to   |                |                      |
|             |                  |      |               |                                  |           |   | the last  |                |                      |
|             |                  |      |               |                                  |           |   | trading date  |                |                      |
|             |                  |      |               |                                  |           |   | of the  |                |                      |
|             |                  |      |               |                                  |           |   | relevant  |                |                      |
|             |                  |      |               |                                  |           |   | Futures   |                |                      |
|             |                  |      |               |                                  |           |   | Contract of   |                |                      |
|             |                  |      |               |                                  |           |   | the   |                |                      |
|             |                  |      |               |                                  |           |   | l   |                |                      |
|             |                  |      |               |                                  |           |   | Commodity.  |                | I I                  |
| 529,67      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | Commodity.  A date, as  | ICE            | The close            |
|             | DE000N<br>B4CMN7 | Gold | Gold-Spo      | GOLD SPOT<br>\$/OZ               | The price | (i) First   | A date, as  | ICE<br>Futures | The close of trading |
| 529,67<br>4 | DE000N<br>B4CMN7 | 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                 | A date, as determined by the Calculation Agent, in the period 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              | A date, as determined by the Calculation Agent, in the 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 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    |
|             |                  | 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  | 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   | 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    |

| 500.65      | DECOM            |      | 0.110         | COLD CDOE                        | 7771      | (1) E!  |   | TOP            | m1 1                 |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE            | The close            |
| 5           | B4CMP2           |      | 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    |               |                                  |           | Agent.  | Days prior to   |                |                      |
|             |                  | 1    |               |                                  |           |   | the last  |                |                      |
|             |                  |      |               |                                  |           |   |   |                |                      |
|             |                  | 1    |               |                                  |           |   | trading date  |                |                      |
|             |                  |      |               |                                  |           |   | of the  |                |                      |
|             |                  |      |               |                                  |           |   | relevant  |                |                      |
|             |                  |      |               |                                  |           |   | Futures   |                |                      |
|             |                  |      |               |                                  |           |   | Contract of   |                |                      |
|             |                  |      |               |                                  |           |   | the   |                |                      |
|             |                  |      |               |                                  |           |   | Commodity.  |                |                      |
|             |                  |      |               |                                  |           |   |   |                |                      |
| 529,67      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   |   | ICE            | The close            |
|             | DE000N<br>B4CMO0 | Gold | Gold-Spo      |                                  | The price | (i) First   | A date, as  | ICE<br>Futures | The close of trading |
| 529,67<br>6 | DE000N<br>B4CMQ0 | 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 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   | 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 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 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, 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  | 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    |

|             |                  |      |               | T =                              |           | T   | r   | T        |                      |
|-------------|------------------|------|---------------|----------------------------------|-----------|---|---|----------|----------------------|
|             | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | A date, as  | ICE      | The close            |
| 7           | B4CMR8           |      | 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 volumes, a  | Date the  |          |                      |
|             |                  |      |               |                                  |           | determin  |   |          |                      |
|             |                  |      |               |                                  |           |   | Issue Date)   |          |                      |
|             |                  |      |               |                                  |           | ed by   | and ending  |          |                      |
|             |                  |      |               |                                  |           | the   | not less than   |          |                      |
|             |                  |      |               |                                  |           | Calculati   | 5   |          |                      |
|             |                  |      |               |                                  |           | on  | Commodity   |          |                      |
|             |                  |      |               |                                  |           | Agent.  | Business  |          |                      |
|             |                  |      |               |                                  |           |   | Days prior to   |          |                      |
|             |                  |      |               |                                  |           |   | the last  |          |                      |
|             |                  |      |               |                                  |           |   | trading date  |          |                      |
|             |                  |      |               |                                  |           |   | of the  |          |                      |
|             |                  |      |               |                                  |           |   | relevant  |          |                      |
|             |                  |      |               |                                  |           |   | Futures   |          |                      |
|             |                  |      |               |                                  |           |   | Contract of   |          |                      |
|             |                  |      |               |                                  |           |   | the   |          |                      |
|             |                  | 1    |               |                                  |           |   |   |          |                      |
|             |                  |      |               |                                  |           |   | Commodity.  |          |                      |
| 529,67      | DE000N           | Gold | Gold-Spo      | GOLD SPOT                        | The       | (i) First   | Commodity.  A date, as  | ICE      | The close            |
|             | DE000N<br>B4CMS6 | Gold | Gold-Spo      | GOLD SPOT<br>\$/OZ               |           | (i) First<br>nearby   | A date, as  |          | The close of trading |
| 529,67<br>8 | DE000N<br>B4CMS6 | 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 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                 | A date, as determined by the Calculation Agent, in the period 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              | A date, as determined by the Calculation Agent, in the period commencing 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   | 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 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    |

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|--------|--------|------|----------|-------------------------------|-------|--|--|----------|-----------------|
|        | DE000N | Gold | Gold-Spo | GOLD SPOT                     | The   | (i) First  | A date, as   | ICE      | The close       |
| 9      | B4CMT4 |      | 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  |          |                 |
|        |        |      |          |                               |       | 1  | Business   |          |                 |
|        |        |      |          |                               |       | Agent.   | Days prior to  |          |                 |
|        |        |      |          |                               |       |  |  |          |                 |
|        |        |      |          |                               |       |  | the last   |          |                 |
|        |        |      |          |                               |       |  | trading date   |          |                 |
|        |        |      |          |                               |       |  | of the   |          |                 |
|        |        |      |          |                               |       |  | relevant   |          |                 |
|        |        |      |          |                               |       |  | Futures  |          |                 |
|        |        |      |          |                               |       |  | Contract of  |          |                 |
|        |        |      |          |                               |       |  | the  |          |                 |
|        |        |      |          |                               |       |  | Commodity.   |          |                 |
| 529,68 | DE000N | Gold | Gold-Spo | GOLD SPOT                     | The   | (i) First  | A date, as   | ICE      | The close       |
| 0      |        | Gold | -        | \$/OZ                         | price | nearby   | determined   | Futures  | of trading      |
| 10     | B4CMU2 |      | t        | (Bloomberg                    | price | month  |  |          |                 |
|        |        |      |          | (Diooniberg                   |       |  |  |          |                 |
|        |        | 1    |          | anda. VAII                    |       |  | by the   | US Softs | on the          |
|        |        |      |          | code: XAU                     |       | of   | Calculation  | US Softs | on the Exchange |
| 1      |        |      |          | code: XAU<br><crncy>)</crncy> |       | of<br>expiratio  | Calculation<br>Agent, in the   | US Softs |                 |
|        |        |      |          |                               |       | of<br>expiratio<br>n or (ii)   | Calculation<br>Agent, in the<br>period   | US Softs |                 |
|        |        |      |          |                               |       | of<br>expiratio<br>n or (ii)<br>the  | Calculation Agent, in the period commencing  | US Softs |                 |
|        |        |      |          |                               |       | of<br>expiratio<br>n or (ii)<br>the<br>month   | Calculation Agent, in the period commencing on the   | US Softs |                 |
|        |        |      |          |                               |       | of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | Calculation Agent, in the period commencing on the previous  | US Softs |                 |
|        |        |      |          |                               |       | of<br>expiratio<br>n or (ii)<br>the<br>month   | Calculation Agent, in the period commencing on the   | US Softs |                 |
|        |        |      |          |                               |       | of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | Calculation Agent, in the period commencing on the previous Rollover   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio  | Calculation Agent, in the period commencing on the previous  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the             | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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  | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                                     | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                              | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                     | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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             | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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 | US Softs |                 |
|        |        |      |          |                               |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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             | US Softs |                 |

| 700.60      | 550001 |               | ~ 11 ~            | 227 272  |           | /N =:   | l   | 1.00           |                      |
|-------------|--------|---------------|-------------------|--|-----------|---|---|----------------|----------------------|
| 1           | DE000N | Gold          | Gold-Spo          |  | The       | (i) First   | A date, as  | ICE            | The close            |
| 1           | B4CMV0 |               | 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 volumes, a  | Date the  |                |                      |
|             |        |               |                   |  |           | determin  |   |                |                      |
|             |        |               |                   |  |           |   | Issue Date)   |                |                      |
|             |        |               |                   |  |           | ed by   | and ending  |                |                      |
|             |        |               |                   |  |           | the   | not less than   |                |                      |
|             |        |               |                   |  |           | Calculati   | 5   |                |                      |
|             |        |               |                   |  |           | on  | Commodity   |                |                      |
|             |        |               |                   |  |           | Agent.  | Business  |                |                      |
|             |        |               |                   |  |           |   | Days prior to   |                |                      |
|             |        |               |                   |  |           |   | the last  |                |                      |
|             |        |               |                   |  |           |   | trading date  |                |                      |
|             |        |               |                   |  |           |   | of the  |                |                      |
|             |        |               |                   |  |           |   | relevant  |                |                      |
|             |        |               |                   |  |           |   | Futures   |                |                      |
|             |        |               |                   |  |           |   | Contract of   |                |                      |
|             |        |               |                   |  |           |   | the   |                |                      |
|             |        | 1             |                   |  |           |   |   |                |                      |
|             |        |               |                   |  |           |   | Commodity.  |                |                      |
| 529.68      | DE000N | US            | Natural           | Initially  | The       | (i) First   | Commodity.  A date, as  | ICE            | The close            |
| 529,68      |        | US<br>Natural | Natural<br>Gas-NY | Initially Bloomberg  | The price | (i) First<br>nearby   | A date, as  | ICE<br>Futures | The close of trading |
| 529,68<br>2 | B4CMW  | Natural       | Gas-NY            | Bloomberg  | The price | nearby  | A date, as determined   | Futures        | of trading           |
|             |        |               |                   | Bloomberg code: NGZ25  |           | nearby<br>month   | A date, as determined by the  |                | of trading on the    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<br><cmdty> and</cmdty>  |           | nearby<br>month<br>of   | A date, as determined by the Calculation  | Futures        | of trading           |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover   | Futures        | of trading on the    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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           | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
| 1           | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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           | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
| 1           | B4CMW  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |

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|-------------|------------------|---------------|-------------------|--|-----------|---|---|----------------|----------------------|
|             | DE000N           | US            | Natural           | Initially  | The       | (i) First   | A date, as  | ICE            | The close            |
| 3           | B4CMX6           | 1             | Gas-NY            | Bloomberg  | price     | nearby  | determined  | Futures        | of trading           |
|             |                  | Gas           | MEX               | code: NGZ25  |           | 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<br>determin   | Date the  |                |                      |
|             |                  |               |                   |  |           | ed by   | Issue Date) and ending  |                |                      |
|             |                  |               |                   |  |           | the   | not less than   |                |                      |
|             |                  |               |                   |  |           | Calculati   | 5   |                |                      |
|             |                  |               |                   |  |           | on  | Commodity   |                |                      |
|             |                  |               |                   |  |           | Agent.  | Business  |                |                      |
|             |                  |               |                   |  |           | Agent.  | Days prior to   |                |                      |
|             |                  |               |                   |  |           |   | the last  |                |                      |
|             |                  |               |                   |  |           |   | trading date  |                |                      |
|             |                  |               |                   |  |           |   | of the  |                |                      |
|             |                  |               |                   |  |           |   | relevant  |                |                      |
|             |                  |               |                   |  |           |   | Futures   |                |                      |
|             |                  |               |                   |  |           |   | Contract of   |                |                      |
|             |                  |               |                   |  |           |   | the   |                |                      |
|             |                  |               |                   |  |           |   |   |                | l I                  |
|             |                  |               |                   |  |           |   | Commodity.  |                |                      |
| 529,68      | DE000N           | US            | Natural           | Initially  | The       | (i) First   | Commodity. A date, as   | ICE            | The close            |
| 529,68<br>4 | DE000N<br>B4CMY4 | US<br>Natural | Natural<br>Gas-NY | Initially<br>Bloomberg   | The price | (i) First<br>nearby   |   | ICE<br>Futures | The close of trading |
|             |                  | 1             |                   |  |           | 3.7   | A date, as  |                |                      |
|             |                  | Natural       | Gas-NY            | Bloomberg  |           | nearby  | A date, as determined   | Futures        | of trading           |
|             |                  | Natural       | Gas-NY            | Bloomberg code: NGZ25  |           | nearby<br>month   | A date, as determined by the  | Futures        | of trading on the    |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
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|             |                  | Natural       | Gas-NY            | Bloomberg<br>code: NGZ25<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    |
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| the  |                                     |                  | the   |   |       |   |        |         |        |     |
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| 500.50      | DECOCIT          | Lia       | NT / 1             | T 1,1 11                              | TC1       | (1) E   | L 1 :   | LOE            | T. 1                 |
|-------------|------------------|-----------|--------------------|---------------------------------------|-----------|---|---|----------------|----------------------|
|             | DE000N           | US        | Natural            | Initially                             | The       | (i) First   | A date, as  | ICE            | The close            |
| 7           | B4CM12           | Natural   | Gas-NY             | Bloomberg                             | price     | nearby  | determined  | Futures        | of trading           |
|             |                  | Gas       | MEX                | code: NGZ25                           |           | 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<br>determin   | Date the  |                |                      |
|             |                  |           |                    |                                       |           | ed by   | Issue Date) and ending  |                |                      |
|             |                  |           |                    |                                       |           | the   | not less than   |                |                      |
|             |                  |           |                    |                                       |           | Calculati   | 5   |                |                      |
|             |                  |           |                    |                                       |           | on  | Commodity   |                |                      |
|             |                  |           |                    |                                       |           | Agent.  | Business  |                |                      |
|             |                  |           |                    |                                       |           | Agent.  | Days prior to   |                |                      |
|             |                  |           |                    |                                       |           |   | the last  |                |                      |
|             |                  |           |                    |                                       |           |   | trading date  |                |                      |
|             |                  |           |                    |                                       |           |   | of the  |                |                      |
|             |                  |           |                    |                                       |           |   | relevant  |                |                      |
|             |                  |           |                    |                                       |           |   | Futures   |                |                      |
|             |                  |           |                    |                                       |           |   | Contract of   |                |                      |
|             |                  |           |                    |                                       |           |   | the   |                |                      |
|             |                  |           |                    |                                       |           |   | C   |                |                      |
| 1           |                  | l         |                    |                                       |           |   | Commodity.  |                |                      |
| 529,68      | DE000N           | Palladium | Palladiu           | PALLADIUM                             | The       | (i) First   | Commodity. A date, as   | ICE            | The close            |
| 529,68<br>8 | DE000N<br>B4CM20 | Palladium | Palladiu<br>m-Spot | PALLADIUM<br>SPOT \$/OZ               | The price | (i) First<br>nearby   |   | ICE<br>Futures | The close of trading |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | I I                  |
|             |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby  | A date, as determined by the Calculation  | Futures        | of trading           |
|             |                  | Palladium |                    | 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    |
|             |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | 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    |
|             |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | 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 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | 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    |
|             |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | 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 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | 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    |
|             |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with   | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with   | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest   | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | 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 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the              | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last  | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to   | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date                                     | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the                              | Futures        | of trading on the    |
|             |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant                     | Futures        | of trading on the    |
| 1 1         |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             | Futures        | of trading on the    |
| -           |                  | Palladium |                    | SPOT \$/OZ<br>(Bloomberg<br>code: XPD |           | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | Futures        | of trading on the    |

| 500 60 | DECOM  | l         | D 11 11  | DALLADIDA        | TE1   | (1) E' +  | 4 1 .  | LOE      | TEL 1      |
|--------|--------|-----------|----------|------------------|-------|---|--|----------|------------|
|        | DE000N | Palladium | Palladiu | PALLADIUM        | The   | (i) First   | A date, as   | ICE      | The close  |
| 9      | B4CM38 |           | m-Spot   | SPOT \$/OZ       | price | nearby  | determined   | Futures  | of trading |
|        |        |           |          | (Bloomberg       |       | month   | by the   | US Softs | on the     |
|        |        |           |          | code: XPD        |       | of  | Calculation  |          | Exchange   |
|        |        |           |          | <crncy>)</crncy> |       | expiratio   | Agent, in the  |          |            |
|        |        |           |          |                  |       | n or (ii)   | period   |          |            |
|        |        |           |          |                  |       | the   | commencing   |          |            |
|        |        |           |          |                  |       | month   | on the   |          |            |
|        |        |           |          |                  |       | of  | previous   |          |            |
|        |        |           |          |                  |       | expiratio   | Rollover   |          |            |
|        |        |           |          |                  |       | n with  | Date (or in  |          |            |
|        |        |           |          |                  |       | the   | the case of  |          |            |
|        |        |           |          |                  |       | highest   | the first  |          |            |
|        |        |           |          |                  |       | volumes, a  |  |          |            |
|        |        |           |          |                  |       | s   | Date the   |          |            |
|        |        |           |          |                  |       | determin  | Issue Date)  |          |            |
|        |        |           |          |                  |       | ed by   | and ending   |          |            |
|        |        |           |          |                  |       | the   | not less than  |          |            |
|        |        |           |          |                  |       | Calculati   | 5  |          |            |
|        |        |           |          |                  |       | on  | Commodity  |          |            |
|        |        |           |          |                  |       | l   | Business   |          |            |
|        |        |           |          |                  |       | Agent.  | Days prior to  |          |            |
|        |        |           |          |                  |       |   | , T  |          |            |
|        |        |           |          |                  |       |   | the last   |          |            |
|        |        |           |          |                  |       |   | trading date of the  |          |            |
|        |        |           |          |                  |       |   |  |          |            |
|        |        |           |          |                  |       |   | relevant   |          |            |
|        |        |           |          |                  |       |   | Futures  |          |            |
|        |        |           |          |                  |       |   | Contract of  |          |            |
|        |        |           |          |                  |       |   | the  |          |            |
|        |        |           |          |                  |       |   | Commodity.   |          |            |
|        | DE000N | Palladium | Palladiu | PALLADIUM        | The   | (i) First   | A date, as   | ICE      | The close  |
| 0      | B4CM46 |           | m-Spot   | SPOT \$/OZ       | price | nearby  | determined   | Futures  | of trading |
|        |        |           |          | (Bloomberg       |       | month   | by the   | US Softs | on the     |
|        |        |           |          | code: XPD        |       | of  | Calculation  |          | Exchange   |
|        |        |           |          | <crncy>)</crncy> |       | expiratio   | Agent, in the  |          |            |
|        |        |           |          |                  |       | n or (ii)   | period   |          |            |
|        |        |           |          |                  |       | the   | commencing   |          |            |
|        |        |           |          |                  |       | month   | on the   |          |            |
|        |        |           |          |                  |       | of  | previous   |          |            |
|        |        | I         | I        | 1                |       |   | previous   |          |            |
| 1      |        |           |          |                  |       | expiratio   | Rollover   |          |            |
| 1      |        |           |          |                  |       | expiratio<br>n with   | Rollover   |          |            |
|        |        |           |          |                  |       |   |  |          |            |
|        |        |           |          |                  |       | n with<br>the   | Rollover<br>Date (or in  |          |            |
|        |        |           |          |                  |       | n with<br>the<br>highest  | Rollover Date (or in the case of the first   |          |            |
|        |        |           |          |                  |       | n with<br>the   | Rollover Date (or in the case of the first   |          |            |
|        |        |           |          |                  |       | n with<br>the<br>highest<br>volumes, a                                  | Rollover Date (or in the case of the first Rollover Date the   |          |            |
|        |        |           |          |                  |       | n with<br>the<br>highest<br>volumes, a<br>s<br>determin                 | Rollover Date (or in the case of the first Rollover Date the Issue Date)   |          |            |
|        |        |           |          |                  |       | n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by        | Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  |          |            |
|        |        |           |          |                  |       | n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the | Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati             | Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati             | Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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   |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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  |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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                                     |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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                              |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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                     |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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             |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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 |          |            |
|        |        |           |          |                  |       | n with the highest volumes, as determin ed by the Calculati on          | 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             |          |            |

|             |                  |          |                   | 1                                     |           | 1   | <del></del>   |                | <del> </del>      |
|-------------|------------------|----------|-------------------|---------------------------------------|-----------|---|---|----------------|-------------------|
| 529,69      | DE000N           | Platinum |                   | PLATINUM                              | The       | (i) First   | A date, as  | ICE            | The close         |
| 1           | B4CM53           |          | Spot              | SPOT \$/OZ                            | price     | nearby  | determined  | Futures        | of trading        |
|             |                  |          |                   | (Bloomberg                            |           | month   | by the  | US Softs       | on the            |
|             |                  |          |                   | code: XPT                             |           | 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   |                |                   |
|             |                  |          |                   |                                       |           |   | the first   |                |                   |
|             |                  |          |                   |                                       |           | highest   |   |                |                   |
|             |                  |          |                   |                                       |           | 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.  |                |                   |
|             |                  |          |                   |                                       |           |   |   |                |                   |
| 529 69      | DE000N           | Platinum | Platinum-         | PLATINUM                              | The       | (i) First   |   | ICE            | The close         |
| 529,69      |                  | Platinum |                   | PLATINUM<br>SPOT \$/OZ                | The       | (i) First   | A date, as  | ICE<br>Futures | The close         |
| 529,69<br>2 | DE000N<br>B4CM61 | Platinum | Platinum-<br>Spot | SPOT \$/OZ                            | The price | nearby  | A date, as determined   | Futures        | of trading        |
|             |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg              |           | nearby<br>month   | A date, as determined by the  |                | 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 |
| 1           |                  | Platinum |                   | SPOT \$/OZ<br>(Bloomberg<br>code: XPT |           | 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 |
|             |                  | 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   | A 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 |
| 1           |                  | 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                                 | A date, as 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           |                  | 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, 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 |
|             |                  | 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, 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 |
|             |                  | 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, 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 |
|             |                  | 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    | A date, as determined by the Calculation Agent, in the period commencing on 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 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             | 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 |
| 1           |                  | 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 |

|        |        |             | n: :      | DT + MT TT 1     | <del></del> |  |  | 100      | ·          |
|--------|--------|-------------|-----------|------------------|-------------|--|--|----------|------------|
| 1 1    | DE000N | Platinum    |           | PLATINUM         | The         | (i) First  | A date, as   | ICE      | The close  |
| 3      | B4CM79 |             | Spot      | SPOT \$/OZ       | price       | nearby   | determined   | Futures  | of trading |
|        |        |             |           | (Bloomberg       |             | month  | by the   | US Softs | on the     |
|        |        |             |           | code: XPT        |             | 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.   |          |            |
| 529,69 | DE000N | Platinum    | Platinum- | PLATINUM         | The         | (i) First  | A date, as   | ICE      | The close  |
|        |        | Flatillulli |           | SPOT \$/OZ       | price       | nearby   | determined   | Futures  | of trading |
| -      | B4CM87 |             | Spot      | (Bloomberg       | price       | month  | by the   |          | on the     |
|        |        |             |           | (Diooniberg      |             |  |  |          |            |
|        |        |             |           |                  |             |  |  | US Softs |            |
|        |        |             |           | code: XPT        |             | of   | Calculation  | US Soits | Exchange   |
|        |        |             |           |                  |             | of<br>expiratio  | Calculation<br>Agent, in the   | US Softs |            |
|        |        |             |           | code: XPT        |             | of<br>expiratio<br>n or (ii)   | Calculation<br>Agent, in the<br>period   | US Softs |            |
|        |        |             |           | code: XPT        |             | of<br>expiratio  | Calculation<br>Agent, in the   | US Soits |            |
|        |        |             |           | code: XPT        |             | of<br>expiratio<br>n or (ii)<br>the<br>month   | Calculation Agent, in the period commencing on the   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of<br>expiratio<br>n or (ii)<br>the  | Calculation Agent, in the period commencing  | US Softs |            |
|        |        |             |           | code: XPT        |             | of<br>expiratio<br>n or (ii)<br>the<br>month   | Calculation Agent, in the period commencing on the   | US Softs |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio  | Calculation Agent, in the period commencing on the previous Rollover   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with   | Calculation Agent, in the period commencing on the previous Rollover Date (or in   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the             | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the Calculati   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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  | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                                     | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                              | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                     | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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             | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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 | US SOIIS |            |
|        |        |             |           | code: XPT        |             | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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             | US SOITS |            |

|        | DECOM  | T      | G'1 G     | CILLIED          | - TE1 | (1) Et .   |  | TOE       | 7771 1          |
|--------|--------|--------|-----------|------------------|-------|--|--|-----------|-----------------|
|        | DE000N | Silver | Silver-Sp |                  | The   | (i) First  | A date, as   | ICE       | The close       |
| 5      | B4CM95 |        | 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  |           |                 |
|        |        |        |           |                  |       | 1  | Business   |           |                 |
|        |        |        |           |                  |       | Agent.   | Days prior to  |           |                 |
|        |        |        |           |                  |       |  | the last   |           |                 |
|        |        |        |           |                  |       |  |  |           |                 |
|        |        |        |           |                  |       |  | trading date   |           |                 |
|        |        |        |           |                  |       |  | of the   |           |                 |
|        |        |        |           |                  |       |  | relevant   |           |                 |
|        |        |        |           |                  |       |  | Futures  |           |                 |
|        |        |        |           |                  |       |  | Contract of  |           |                 |
|        |        |        |           |                  |       |  | the  |           |                 |
|        |        |        |           |                  |       |  | Commodity.   |           |                 |
| 529,69 | DE000N | Silver | Silver-Sp | SILVER           | The   | (i) First  | A date, as   | ICE       | The close       |
| 6      | B4CNA2 | Silvei | ot of     | SPOT \$/OZ       | price | nearby   | determined   | Futures   | of trading      |
|        | D4CNA2 |        | 01        | (Bloomberg       | price | month  |  |           |                 |
|        |        |        |           | DIOUIIIUCIE      |       |  | l by the   | TIC Coffe | on the          |
|        |        |        |           |                  |       |  | by the   | US Softs  | on the          |
|        |        |        |           | code: XAG        |       | of   | Calculation  | US Softs  | on the Exchange |
|        |        |        |           |                  |       | of<br>expiratio  | Calculation<br>Agent, in the   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of<br>expiratio<br>n or (ii)   | Calculation<br>Agent, in the<br>period   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of<br>expiratio<br>n or (ii)<br>the  | Calculation Agent, in the period commencing  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of<br>expiratio<br>n or (ii)<br>the<br>month   | Calculation Agent, in the period commencing on the   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | Calculation Agent, in the period commencing on the previous  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of<br>expiratio<br>n or (ii)<br>the<br>month   | Calculation Agent, in the period commencing on the previous Rollover   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of<br>expiratio<br>n or (ii)<br>the<br>month<br>of   | Calculation Agent, in the period commencing on the previous  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio  | Calculation Agent, in the period commencing on the previous Rollover   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with   | Calculation Agent, in the period commencing on the previous Rollover Date (or in   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest   | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a                                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin                       | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date)   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by                  | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by the             | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati    | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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   | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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  | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                              | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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                     | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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             | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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 | US Softs  |                 |
|        |        |        |           | code: XAG        |       | of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | Calculation Agent, in the period commencing on 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             | US Softs  |                 |

| 529,69 DE000N Silver Silver-Sp SILVER The (i) First              |  |
|--|--|
| 7 B4CNB0 ot SPOT \$/OZ price nearby                              | 1 1 7 1  |
| (Bloomberg month   |  |
| code: XAG of   | Calculation Exchange   |
| Crncy>)   expirat  | io Agent, in the   |
| n or (ii   | ) period   |
| the  | commencing   |
| month  |  |
| of   | previous   |
| expirat  | 1- 1 1   |
| n with   | Date (or in  |
| the  | the case of  |
| highes   | I I I I I I I I I I I I I I I I I I I  |
| volume   | 1 1  |
|  | · 1  |
|  | Date the   |
| determ   |  |
| ed by  | and ending   |
| the  | not less than  |
| Calcul   | I I I I I I I I I I I I I I I I I I I  |
| on   | Commodity  |
| Agent.   |  |
|  | Days prior to  |
|  | the last   |
|  | trading date   |
|  | of the   |
|  | relevant   |
|  | Futures  |
|  | Contract of  |
|  | the  |
|  | Commodity.   |
| 529,69 DE000N Silver Silver-Sp SILVER The (i) First              |  |
|  |  |
| 8 B4CNC8 ot SPOT \$/OZ price nearby month                        | 1 1 5 1  |
| code: XAG of   | 1 1 1  |
|  |  |
| <crncy>) expirat</crncy>   | 10 Agent, in the   |
| n or (ii   |  |
| the  | ) period   |
| month  | period commencing  |
|  | period commencing on the   |
| of   | period commencing on the previous  |
| of expirat   | period commencing on the previous io Rollover  |
| of expirat n with  | period commencing on the previous io Rollover Date (or in  |
| of expirate n with the   | period commencing on the previous io Rollover Date (or in the case of  |
| of expirate in with the highes                                   | period commencing on the previous io Rollover Date (or in the case of the first  |
| of expirate in with the highes                                   | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover   |
| of expirat n with the highes volumes                             | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the  |
| of expirat n with the highes volume s determ                     | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the  |
| of expirat n with the highes volumes                             | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the  |
| of expirat n with the highes volume s determ                     | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date)   |
| of expirat n with the highes volume s determ ed by               | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date) and ending not less than  |
| of expirat n with the highes volume s determ ed by the Calcul    | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date) and ending not less than  |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date) and ending not less than ati 5 Commodity  |
| of expirat n with the highes volume s determ ed by the Calcul    | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the linsue Date) and ending not less than ati 5 Commodity Business   |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the iin Issue Date) and ending not less than ati 5 Commodity Business Days prior to  |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date) and ending not less than ati 5 Commodity Business Days prior to the last  |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date) and ending not less than ati 5 Commodity Business Days prior to the last trading date                                   |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the iin Issue Date) and ending not less than ati 5 Commodity Business Days prior to the last trading date of the                           |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous io Rollover Date (or in the case of the first es, a Rollover Date the lissue Date) and ending not less than ati 5 Commodity Business Days prior to the last trading date of the relevant                     |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous  Rollover Date (or in the case of the first es, a Rollover Date the lissue Date) and ending not less than ati 5  Commodity Business Days prior to the last trading date of the relevant Futures              |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous  Rollover Date (or in the case of the first es, a Rollover Date the in Issue Date) and ending not less than ati 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of |
| of expirat n with the highes volume s determ ed by the Calcul on | period commencing on the previous  Rollover Date (or in the case of the first es, a Rollover Date the lissue Date) and ending not less than ati 5  Commodity Business Days prior to the last trading date of the relevant Futures              |

| <b>70</b> 0.60 | D = 0.001 |           | ~ ~       |                     |       | // <del>-</del>                             |   | i z a n  |            |
|----------------|-----------|-----------|-----------|---------------------|-------|---|---|----------|------------|
| 529,69         |           | Silver    | Silver-Sp | SILVER              | The   | (i) First                                   | A date, as  | ICE      | The close  |
| 9              | B4CND6    |           | 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  |          |            |
|                |           |           |           |                     |       | Agent.                                      | Days prior to   |          |            |
|                |           |           |           |                     |       |   | the last  |          |            |
|                |           |           |           |                     |       |   | trading date  |          |            |
|                |           |           |           |                     |       |   | of the  |          |            |
|                |           |           |           |                     |       |   | relevant  |          |            |
|                |           |           |           |                     |       |   | Futures   |          |            |
|                |           |           |           |                     |       |   |   |          |            |
|                |           |           |           |                     |       |   | Contract of   |          |            |
|                |           |           |           |                     |       |   | the   |          |            |
|                |           |           |           |                     |       | =.  | Commodity.  |          |            |
|                | DE000N    | WTI       | OIL-WTI   |                     | The   | (i) First                                   | A date, as  | ICE      | The close  |
| 0              | B4CNE4    | Crude Oil | -NYME     | Bloomberg           | price | nearby                                      | determined  | Futures  | of trading |
|                |           |           | X         | code: CLZ5          |       | 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                                  | Rollover  |          |            |
|                |           |           |           |                     | I     | s   | Date the  |          |            |
|                |           |           |           |                     |       | 5   |   | •        |            |
|                |           |           |           |                     |       |   | Issue Date)   |          | l          |
|                |           |           |           |                     |       | determin                                    | Issue Date) and ending  |          |            |
|                |           |           |           |                     |       | determin<br>ed by                           | and ending  |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the                    |   |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati       | and ending<br>not less than<br>5  |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending<br>not less than<br>5<br>Commodity   |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati       | and ending<br>not less than<br>5<br>Commodity<br>Business   |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to  |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last                                |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending not less than 5 Commodity Business Days prior to the last trading date                                     |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending not less than 5 Commodity Business Days prior to the last trading date of the                              |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant                     |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of |          |            |
|                |           |           |           |                     |       | determin<br>ed by<br>the<br>Calculati<br>on | and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures             |          |            |

| 28   | Fund Certificate Provisions                 | Not Applicable |
|------|---|----------------|
| 29   | Government Bond Certificate Provisions      | Not Applicable |
| 30   | Other Bond Certificate Provisions           | Not Applicable |
|      |   | 1.001-PF.00000 |
| 31   | <b>Index Futures Certificate Provisions</b> | Not Applicable |
|      | ed on behalf of the Issuer:                 |                |
| Duly | authorised                                  |                |
| Ву:  |   |                |
| Duly | authorised                                  |                |

#### PART B - OTHER INFORMATION

#### 1 LISTING

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

#### 2 RATINGS

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

## 3 INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

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

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

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

#### 5 INFORMATION CONCERNING THE UNDERLYING

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

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

## **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 |
|--------------|------------------|---------------------------|
| DE000NB4CLS8 | Not Applicable   | NB4CLS                    |
| DE000NB4CLT6 | Not Applicable   | NB4CLT                    |
| DE000NB4CLU4 | Not Applicable   | NB4CLU                    |
| DE000NB4CLV2 | Not Applicable   | NB4CLV                    |
| DE000NB4CLW0 | Not Applicable   | NB4CLW                    |
| DE000NB4CLX8 | Not Applicable   | NB4CLX                    |
| DE000NB4CLY6 | Not Applicable   | NB4CLY                    |
| DE000NB4CLZ3 | Not Applicable   | NB4CLZ                    |
| DE000NB4CL05 | Not Applicable   | NB4CL0                    |
| DE000NB4CL13 | Not Applicable   | NB4CL1                    |
| DE000NB4CL21 | Not Applicable   | NB4CL2                    |
| DE000NB4CL39 | Not Applicable   | NB4CL3                    |
| DE000NB4CL47 | Not Applicable   | NB4CL4                    |
| DE000NB4CL54 | Not Applicable   | NB4CL5                    |
| DE000NB4CL62 | Not Applicable   | NB4CL6                    |
| DE000NB4CL70 | Not Applicable   | NB4CL7                    |
| DE000NB4CL88 | Not Applicable   | NB4CL8                    |
| DE000NB4CL96 | Not Applicable   | NB4CL9                    |
| DE000NB4CMA4 | Not Applicable   | NB4CMA                    |
| DE000NB4CMB2 | Not Applicable   | NB4CMB                    |
| DE000NB4CMC0 | Not Applicable   | NB4CMC                    |
| DE000NB4CMD8 | Not Applicable   | NB4CMD                    |
| DE000NB4CME6 | Not Applicable   | NB4CME                    |
| DE000NB4CMF3 | Not Applicable   | NB4CMF                    |
| DE000NB4CMG1 | Not Applicable   | NB4CMG                    |
| DE000NB4CMH9 | Not Applicable   | NB4CMH                    |
| DE000NB4CMJ5 | Not Applicable   | NB4CMJ                    |
| DE000NB4CMK3 | Not Applicable   | NB4CMK                    |
| DE000NB4CML1 | Not Applicable   | NB4CML                    |
| DE000NB4CMM9 | Not Applicable   | NB4CMM                    |
| DE000NB4CMN7 | Not Applicable   | NB4CMN                    |
| DE000NB4CMP2 | Not Applicable   | NB4CMP                    |
| DE000NB4CMQ0 | Not Applicable   | NB4CMQ                    |
| DE000NB4CMR8 | Not Applicable   | NB4CMR                    |
| DE000NB4CMS6 | Not Applicable   | NB4CMS                    |
| DE000NB4CMT4 | Not Applicable   | NB4CMT                    |
| DE000NB4CMU2 | Not Applicable   | NB4CMU                    |
| DE000NB4CMV0 | Not Applicable   | NB4CMV                    |
| DE000NB4CMW8 | Not Applicable   | NB4CMW                    |
| DE000NB4CMX6 | Not Applicable   | NB4CMX                    |
| DE000NB4CMY4 | Not Applicable   | NB4CMY                    |
| DE000NB4CMZ1 | Not Applicable   | NB4CMZ                    |
| DE000NB4CM04 | Not Applicable   | NB4CM0                    |
| DE000NB4CM12 | Not Applicable   | NB4CM1                    |
| DE000NB4CM20 | Not Applicable   | NB4CM2                    |
| DE000NB4CM38 | Not Applicable   | NB4CM3                    |
| DE000NB4CM46 | Not Applicable   | NB4CM4                    |
| DE000NB4CM53 | Not Applicable   | NB4CM5                    |
| DE000NB4CM61 | Not Applicable   | NB4CM6                    |
| DE000NB4CM79 | Not Applicable   | NB4CM7                    |
| DE000NB4CM87 | Not Applicable   | NB4CM8                    |
| DE000NB4CM95 | Not Applicable   | NB4CM9                    |

| DE000NB4CNA2 | Not Applicable | NB4CNA |
|--------------|----------------|--------|
| DE000NB4CNB0 | Not Applicable | NB4CNB |
| DE000NB4CNC8 | Not Applicable | NB4CNC |
| DE000NB4CND6 | Not Applicable | NB4CND |
| DE000NB4CNE4 | Not Applicable | NB4CNE |

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

# 8 DISTRIBUTION

| (i)   | Details of any clearing system other than Euroclear Netherlands: | Clearstream Europe 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) I | 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