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

| Series number of the Certificates | WKN Code | ISIN Code | Number of Certificates being issued | Title |
|--|-------------|--------------|---|---|
| 191,466 | NG47YQ | DE000NG47YQ2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 191,467 | NG47YR | DE000NG47YR0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 191,468 | NG47YS | DE000NG47YS8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 191,469 | NG47YT | DE000NG47YT6 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,470 | NG47YU | DE000NG47YU4 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,471 | NG47YV | DE000NG47YV2 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,472 | NG47YW | DE000NG47YW0 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,473 | NG47YX | DE000NG47YX8 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,474 | NG47YY | DE000NG47YY6 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,475 | NG47YZ | DE000NG47YZ3 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,476 | NG47Y0 | DE000NG47Y04 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,477 | NG47Y1 | DE000NG47Y12 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,478 | NG47Y2 | DE000NG47Y20 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,479 | NG47Y3 | DE000NG47Y38 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,480 | NG47Y4 | DE000NG47Y46 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,481 | NG47Y5 | DE000NG47Y53 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,482 | NG47Y6 | DE000NG47Y61 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,483 | NG47Y7 | DE000NG47Y79 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,484 | NG47Y8 | DE000NG47Y87 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,485 | NG47Y9 | DE000NG47Y95 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,486 | NG47ZA | DE000NG47ZA3 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,487 | NG47ZB | DE000NG47ZB1 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 191,488 | NG47ZC | DE000NG47ZC9 | 500,000 | ING Short Commodity Open End Turbo |

| | 1,72,12 | D.D.C.C.C. | | Certificate |
|---------|----------|------------------------|-----------|--------------------------------------|
| 191,489 | NG47ZD | DE000NG47ZD7 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,490 | NG47ZE | DE000NG47ZE5 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,491 | NG47ZF | DE000NG47ZF2 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,492 | NG47ZG | DE000NG47ZG0 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,493 | NG47ZH | DE000NG47ZH8 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,494 | NG47ZJ | DE000NG47ZJ4 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,495 | NG47ZK | DE000NG47ZK2 | 500,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,496 | NG47ZL | DE000NG47ZL0 | 500,000 | ING Short Commodity Open End Turbo |
| , | | | ĺ | Certificate |
| 191,497 | NG47ZM | DE000NG47ZM8 | 500,000 | ING Short Commodity Open End Turbo |
| . , | | | | Certificate |
| 191,498 | NG47ZN | DE000NG47ZN6 | 500,000 | ING Short Commodity Open End Turbo |
| .,,,,, | | | 200,000 | Certificate |
| 191,499 | NG47ZP | DE000NG47ZP1 | 500,000 | ING Short Commodity Open End Turbo |
| 171,177 | 1.0.1,22 | | 300,000 | Certificate Commonly Spen End Turbs |
| 91,500 | NG47ZQ | DE000NG47ZQ9 | 500,000 | ING Short Commodity Open End Turbo |
| 171,500 | 110472Q | DE00011G47ZQ) | 300,000 | Certificate Commodity Open End Turbo |
| 191,501 | NG47ZR | DE000NG47ZR7 | 1,000,000 | ING Short Commodity Open End Turbo |
| 191,301 | NOTZK | DE00011G4/ER/ | 1,000,000 | Certificate |
| 191,502 | NG47ZS | DE000NG47ZS5 | 1,000,000 | ING Short Commodity Open End Turbo |
| 191,302 | NG4/Z5 | DE000NG47255 | 1,000,000 | Certificate |
| 191,503 | NG47ZT | DE000NG47ZT3 | 250,000 | ING Short Commodity Open End Turbo |
| 191,303 | NG4/Z1 | DE000NG4/Z13 | 230,000 | Certificate |
| 191,504 | NG47ZU | DE000NG47ZU1 | 250,000 | ING Short Commodity Open End Turbo |
| 191,304 | NG4/ZO | DE000NG4/ZC1 | 230,000 | Certificate |
| 191,505 | NG47ZV | DE000NG47ZV9 | 250,000 | ING Short Commodity Open End Turbo |
| 191,303 | NO4/ZV | DEGOODIGATEV | 230,000 | Certificate |
| 101 506 | NG47ZW | DE000NG47ZW7 | 250,000 | ING Short Commodity Open End Turbo |
| 191,506 | NO4/ZW | DE000NG4/ZW/ | 250,000 | · · |
| 101 507 | NG47ZX | DE000NG47ZX5 | 250,000 | Certificate |
| 191,507 | NO4/ZA | DE000NG4/ZAS | 250,000 | ING Short Commodity Open End Turbo |
| 101 500 | NG47ZY | DE000MC477M2 | 250,000 | Certificate |
| 191,508 | NG4/ZY | DE000NG47ZY3 | 250,000 | ING Short Commodity Open End Turbo |
| | 210.4555 | DE0001047770 | | Certificate |
| 191,509 | NG47ZZ | DE000NG47ZZ0 | 250,000 | ING Short Commodity Open End Turbo |
| | 110150 | D = 0.00 t G 4 = G 0.0 | | Certificate |
| 191,510 | NG47Z0 | DE000NG47Z03 | 250,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,511 | NG47Z1 | DE000NG47Z11 | 250,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,512 | NG47Z2 | DE000NG47Z29 | 250,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,513 | NG47Z3 | DE000NG47Z37 | 250,000 | ING Short Commodity Open End Turbo |
| | | | | Certificate |
| 191,514 | NG47Z4 | DE000NG47Z45 | 250,000 | ING Short Commodity Open End Turbo |
| | | | 1 | Certificate |

Certificates Programme

Any person making or intending to make an offer of the Certificates may only do so:

- (i) in those Non-exempt Offer Jurisdictions mentioned in the Paragraph Distribution of Part B below, provided such person is a Dealer or Authorised Offeror (as such terms is defined in the Prospectus) and that such offer is made during the Offer Period specified in that paragraph and that any conditions relevant 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.

UK MIFIR 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 retail clients, 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"), and eligible counterparties, as defined in the FCA Handbook Conduct of Business Sourcebook ("COBS") and professional clients, as defined in Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA ("UK MiFIR"); EITHER 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 COBS, as applicable. Any person subsequently offering, selling or recommending the Certifiates (a "distributor") should take into consideration the manufacturer's target market assessment; however, a distributor subject to the FCA Handbook Product Intervention and Product Governance Sourcebook (the "UK MiFIR Product Governance Rules") 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 COBS, as applicable.

PART A - CONTRACTUAL TERMS

These Final Terms have been prepared for the purpose of Article 8 of Regulation (EU) 2017/1129, as amended, and must be read in conjunction with the base prospectus consisting of separate documents (i.e. (i) the securities note dated 16 April 2021 and its supplement(s) (if any) (the "Securities Note") and (ii) the registration document of ING Bank N.V. (the "Issuer") dated 26 March 2021, and its supplement(s) (if any)) (the "Registration Document" and together with the Securities Note, the "Prospectus")) pertaining to the Issuer's Certificates Programme. Terms used herein shall be deemed to be defined as such for the purposes of the conditions set forth in the General Certificate Conditions and the relevant Product Conditions contained in the Prospectus which constitutes a base prospectus for the purposes of Regulation (EU) 2017/1129, as amended or superseded (the "Prospectus Regulation"). Full information on the Issuer and the offer of the Certificates is only available on the basis of the Prospectus, any supplements thereto and these Final Terms. The Prospectus and any supplements thereto are available for viewing at the Issuer's website (www.ingmarkets.com) and copies may be obtained from ING Bank N.V at Foppingadreef 7, 1102 BD Amsterdam, the Netherlands (E-mail: info@sprinters.nl) and are available for viewing on the websites www.ingmarkets.de, www.ingsprinters.nl and www.ingturbos.fr.

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

GENERAL DESCRIPTION OF THE CERTIFICATES

| 1 | (a) Series number of the Certificates: | As specified in the table below |
|----|---|---|
| | (b) Whether or not the Certificates are to be consolidated and form a single series with the Certificates of an existing series: | |
| 2 | (a) The type of Certificates which may be Index Certificates, Share Certificates, Currency Certificates, Commodity Certificates, Fund Certificates, Government Bond Certificates or Index Futures Certificates: | |
| | (b) Whether such Certificates are Best Certificates, Limited Certificates, Open Ended Certificates or Fixed Leverage. | Best Certificates (Marketing name: Open End Turbo, Sprinter Best or Turbo Best) |
| | (c) Whether such Certificates are Long Certificates or Short Certificates: | Short Certificates |
| 3 | Number of Certificates being issued: | As specified in the table below |
| 4 | Issue Price per Certificate: | As specified in the table below |
| 5 | Trade Date: | 10 March 2022 |
| 6 | Issue Date: | 14 March 2022 |
| 7 | "as-if-and-when-issued" trading: | Not Applicable |
| 8 | Current Financing Level on the Trade Date: | As specified in the table below |
| 9 | Current Spread on the Trade Date: | As specified in the table below |
| 10 | Maximum Spread: | As specified in the table below |
| 11 | Current Stop Loss Premium Rate on the Trade Date: | As specified in the table below |
| 12 | Maximum Premium: | As specified in the table below |
| 13 | Minimum Premium: | As specified in the table below |
| 14 | Stop Loss Price on the Trade Date: | As specified in the table below |
| | | |

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

| Series Numb er of the Certifi cates | ISIN Code | Number of Certificate s being issued | Issue price per Certifi cate | Current Financi ng Level on the Trade Date | nt Sprea d on the Trade Date | Maxi mum Sprea d | Current Stop Loss Premiu m Rate on the Trade Date | Maxi mum Premi um | Minim um Premi um | Stop Loss Price on the Trade Date | Stop Loss Price Roun ding | Entit lem ent | Finan cing Level Curre ncy |
|--|------------------|--|--|--|---|---------------------------|---|----------------------------|----------------------------|--|---------------------------------------|---------------------|--|
| 191,46 | DE000NG4 7YQ2 | 250,000 | 16.61 | 145.000 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 145.000 000000 0 | 0.01 | 1.0 | USD |
| 191,46 7 | DE000NG4 7YR0 | 250,000 | 16.84 | 145.250 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 145.250 000000 0 | 0.01 | 1.0 | USD |
| 191,46 8 | DE000NG4 7YS8 | 250,000 | 17.06 | 145.500 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 145.500 000000 0 | 0.01 | 1.0 | USD |
| 191,46 9 | DE000NG4 7YT6 | 500,000 | 0.58 | 2022.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2022.16 000000 00 | 0.01 | 0.1 | USD |
| 191,47 | DE000NG4 7YU4 | 500,000 | 0.72 | 2023.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2023.66 000000 00 | 0.01 | 0.1 | USD |
| 191,47 | DE000NG4 7YV2 | 500,000 | 0.85 | 2025.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2025.16 000000 00 | 0.01 | 0.1 | USD |
| 191,47 | DE000NG4 | 500,000 | 0.99 | 2026.66 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2026.66 | 0.01 | 0.1 | USD |

| 2 | 7YW0 | 1 | | 000000 | | 1 | 1 | 1 | 1 | 000000 | | 1 | |
|-------------|------------------|---------|------|-------------------------|-----|-----|-----|------|-----|-------------------------|------|-----|-----|
| _ | | | | 00 | | | | | | 00 | | | |
| 191,47 3 | DE000NG4 7YX8 | 500,000 | 1.13 | 2028.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2028.16 000000 00 | 0.01 | 0.1 | USD |
| 191,47 4 | DE000NG4 7YY6 | 500,000 | 1.26 | 2029.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2029.66 000000 00 | 0.01 | 0.1 | USD |
| 191,47 5 | DE000NG4 7YZ3 | 500,000 | 1.4 | 2031.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2031.16 000000 00 | 0.01 | 0.1 | USD |
| 191,47 6 | DE000NG4 7Y04 | 500,000 | 1.54 | 2032.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2032.66 000000 00 | 0.01 | 0.1 | USD |
| 191,47 7 | DE000NG4 7Y12 | 500,000 | 1.67 | 2034.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2034.16 000000 00 | 0.01 | 0.1 | USD |
| 191,47 8 | DE000NG4 7Y20 | 500,000 | 1.81 | 2035.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2035.66 000000 00 | 0.01 | 0.1 | USD |
| 191,47 9 | DE000NG4 7Y38 | 500,000 | 1.95 | 2037.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2037.16 000000 00 | 0.01 | 0.1 | USD |
| 191,48 0 | DE000NG4 7Y46 | 500,000 | 2.08 | 2038.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2038.66 000000 00 | 0.01 | 0.1 | USD |
| 191,48 1 | DE000NG4 7Y53 | 500,000 | 2.22 | 2040.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2040.16 000000 00 | 0.01 | 0.1 | USD |
| 191,48 2 | DE000NG4 7Y61 | 500,000 | 2.36 | 2041.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2041.66 000000 00 | 0.01 | 0.1 | USD |
| 191,48 3 | DE000NG4 7Y79 | 500,000 | 2.49 | 2043.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2043.16 000000 00 | 0.01 | 0.1 | USD |
| 191,48 4 | DE000NG4 7Y87 | 500,000 | 2.63 | 2044.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2044.66 000000 00 | 0.01 | 0.1 | USD |
| 191,48 5 | DE000NG4 7Y95 | 500,000 | 2.76 | 2046.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2046.16 000000 00 | 0.01 | 0.1 | USD |
| 191,48 6 | DE000NG4 7ZA3 | 500,000 | 2.9 | 2047.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2047.66 000000 00 | 0.01 | 0.1 | USD |
| 191,48 7 | DE000NG4 7ZB1 | 500,000 | 3.04 | 2049.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2049.16 000000 00 | 0.01 | 0.1 | USD |
| 191,48 8 | DE000NG4 7ZC9 | 500,000 | 3.17 | 2050.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2050.66 000000 00 | 0.01 | 0.1 | USD |
| 191,48 9 | DE000NG4 7ZD7 | 500,000 | 3.31 | 2052.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2052.16 000000 00 | 0.01 | 0.1 | USD |
| 191,49 0 | DE000NG4 7ZE5 | 500,000 | 3.45 | 2053.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2053.66 000000 00 | 0.01 | 0.1 | USD |
| 191,49 1 | DE000NG4 7ZF2 | 500,000 | 3.58 | 2055.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2055.16 000000 00 | 0.01 | 0.1 | USD |
| 191,49 | DE000NG4 | 500,000 | 3.72 | 2056.66 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2056.66 | 0.01 | 0.1 | USD |

| 2 | 7ZG0 | | | 000000 | | | 1 | | | 000000 | | | |
|-------------|------------------|-----------|-------|-------------------------|-----|-----|------|------|-----|-------------------------|-------|-----|-----|
| 101.40 | DEGGOVER | 500.000 | 2.06 | 00 | 2.5 | 7.0 | 12.0 | | | 00 | | | |
| 191,49 3 | DE000NG4 7ZH8 | 500,000 | 3.86 | 2058.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2058.16 000000 00 | 0.01 | 0.1 | USD |
| 191,49 4 | DE000NG4 7ZJ4 | 500,000 | 3.99 | 2059.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2059.66 000000 00 | 0.01 | 0.1 | USD |
| 191,49 5 | DE000NG4 7ZK2 | 500,000 | 4.13 | 2061.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2061.16 000000 00 | 0.01 | 0.1 | USD |
| 191,49 6 | DE000NG4 7ZL0 | 500,000 | 4.27 | 2062.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2062.66 000000 00 | 0.01 | 0.1 | USD |
| 191,49 7 | DE000NG4 7ZM8 | 500,000 | 4.4 | 2064.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2064.16 000000 00 | 0.01 | 0.1 | USD |
| 191,49 8 | DE000NG4 7ZN6 | 500,000 | 4.54 | 2065.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2065.66 000000 00 | 0.01 | 0.1 | USD |
| 191,49 9 | DE000NG4 7ZP1 | 500,000 | 4.68 | 2067.16 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2067.16 000000 00 | 0.01 | 0.1 | USD |
| 191,50 0 | DE000NG4 7ZQ9 | 500,000 | 4.81 | 2068.66 000000 00 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2068.66 000000 00 | 0.01 | 0.1 | USD |
| 191,50 1 | DE000NG4 7ZR7 | 1,000,000 | 0.29 | 4.90400 00000 | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 4.90400 00000 | 0.001 | 1.0 | USD |
| 191,50 2 | DE000NG4 7ZS5 | 1,000,000 | 0.47 | 5.10400 00000 | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 5.10400 00000 | 0.001 | 1.0 | USD |
| 191,50 3 | DE000NG4 7ZT3 | 250,000 | 20.05 | 144.140 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 144.140 000000 0 | 0.01 | 1.0 | USD |
| 191,50 4 | DE000NG4 7ZU1 | 250,000 | 20.5 | 144.640 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 144.640 000000 0 | 0.01 | 1.0 | USD |
| 191,50 5 | DE000NG4 7ZV9 | 250,000 | 20.96 | 145.140 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 145.140 000000 0 | 0.01 | 1.0 | USD |
| 191,50 6 | DE000NG4 7ZW7 | 250,000 | 21.41 | 145.640 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 145.640 000000 0 | 0.01 | 1.0 | USD |
| 191,50 7 | DE000NG4 7ZX5 | 250,000 | 21.87 | 146.140 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 146.140 000000 0 | 0.01 | 1.0 | USD |
| 191,50 8 | DE000NG4 7ZY3 | 250,000 | 22.32 | 146.640 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 146.640 000000 0 | 0.01 | 1.0 | USD |
| 191,50 9 | DE000NG4 7ZZ0 | 250,000 | 22.78 | 147.140 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 147.140 000000 0 | 0.01 | 1.0 | USD |
| 191,51 0 | DE000NG4 7Z03 | 250,000 | 23.23 | 147.640 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 147.640 000000 0 | 0.01 | 1.0 | USD |
| 191,51 1 | DE000NG4 7Z11 | 250,000 | 23.69 | 148.140 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 148.140 000000 0 | 0.01 | 1.0 | USD |
| 191,51 2 | DE000NG4 7Z29 | 250,000 | 24.14 | 148.640 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 148.640 000000 0 | 0.01 | 1.0 | USD |

| 191,51 | DE000NG4 7Z37 | 250,000 | 24.6 | 149.140 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 149.140 000000 0 | 0.01 | 1.0 | USD |
|-------------|------------------|---------|-------|------------------------|-----|-----|-----|------|-----|------------------------|------|-----|-----|
| 191,51 4 | DE000NG4 7Z45 | 250,000 | 25.05 | 149.640 000000 0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 149.640 000000 0 | 0.01 | 1.0 | USD |

ADDITIONAL SPECIFIC PRODUCT RELATED PROVISIONS:

| 24 | Index Certificate Provisions | Not Applicable |
|----|---|----------------|
| | | |
| 25 | Share Certificate Provisions | Not Applicable |
| 26 | | |
| 26 | Currency Certificate Provisions | Not Applicable |
| | | 1 |
| 27 | Commodity Certificate Provisions | Applicable |

| Series | ISIN | (i) | (ii) | (iii) Price | (iv) | (v) | (vi) Rollover | (vii) | (viii) |
|---------|---------|-----------|------------|---------------------|--------|------------|---------------------|-----------|------------|
| Numb | Code | Commodi | Commo | Source/ | Speci | Delivery | Date | Exchang | Valuation |
| er of | 0000 | ty | dity | Reference | fied | Dates | Bato | e | Time |
| the | | ' | Referen | Dealers | Price | Dates | | | |
| Certifi | | | ce Price | Dealers | 1 1100 | | | | |
| cates | | | Ce Flice | | | | | | |
| 191,46 | DE000N | Brent | Oil-Brent | Initially | The | (i) First | A date, as | The | The close |
| 6 | G47YQ2 | Crude Oil | -ICE | Bloomberg | price | nearby | determined | NYMEX | of trading |
| | U4/1Q2 | Crude On | -ICE | code: COK2 | price | month | by the | Division | on the |
| | | | | <cmdty> and</cmdty> | | of | Calculation | of the | Exchange |
| | | | | after the first | | expiratio | Agent, in the | New | Lachange |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | ĺ | |
| | | | | | | 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. | | |
| 191,46 | DE000N | Brent | Oil-Brent | Initially | The | (i) First | A date, as | The | The close |
| 171,70 | DECOUNT | Diene | OII-DICIII | iiiiiiiiiy | THC | (1) 1 1131 | 11 date, as | 1110 | 1110 01030 |

| 7 | G47YR0 | Crude Oil | -ICE | Bloomberg code: COK2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | price | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on Agent. | 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 | NYMEX Division of the New York Mercantil e Exchange , Inc. | of trading on the Exchange |
|---|------------------|--------------------|-------------------|---|-----------|--|--|--|--------------------------------------|
| 8 | DE000N G47YS8 | Brent Crude Oil | Oil-Brent -ICE | Initially Bloomberg code: COK2 <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. | Commodity. A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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. A date, as | The NYMEX Division of the New York Mercantil e Exchange , Inc. | The close of trading on the Exchange |

| | 1 | | 1 | 4/0.7 | | | 1 | | 0 11 |
|--------|--------|------|---------------|----------------------------------|-------|---|--|--|-------------------|
| 9 | G47YT6 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) the | period | York | |
| | | | | | | month | commencing on the | Mercantil | |
| | | | | | | of | previous | e Exchange | |
| | | | | | | expiratio | Rollover | _ | |
| | | | | | | n with | Date (or in | , Inc. | |
| | | | | | | 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 -50 | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| | | | | | | | I A 1 / | The | The elece |
| 191,47 | DE000N | Gold | Gold-Spo | | The | (i) First | A date, as | The | The close |
| 191,47 | G47YU4 | Gold | Gold-Spo t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | 1 | | | | | | | | - |
|---------|---------|------|----------|----------------------------------|-------|---|--|--|-------------------|
| 1 | G47YV2 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | 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 | | |
| | | | | | | | | | |
| 191,47 | DE000N | Gold | Cald Cas | GOLD SPOT | The | (i) First | Commodity. A date, as | The | The close |
| 1191.4/ | LDEUUUN | | | | | | | i i ne | The close |
| | | Goid | _ | | | | | | |
| 2 | G47YW0 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | _ | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | _ | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Colu | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cold | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | | 1 | | Φ/0.7 | | | | NR | 0. 1: |
|--------|---------|-------|----------|----------------------------------|-------|---|--|--|-------------------|
| 3 | G47YX8 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the New | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | | |
| | | | | | | n or (ii) the | period | York Mercantil | |
| | | | | | | month | commencing on the | Mercantil | |
| | | | | | | montn of | on the previous | e Exchange | |
| | | | | | | expiratio | Rollover | _ | |
| | | | | | | n with | Date (or in | , Inc. | |
| | | | | | | the | the case of | | l l |
| | | | | | | highest | the first | | l l |
| | | | | | | volumes, | | | l l |
| | | | | | | s volumes, t | Date the | | |
| | | | | | | determin | Issue Date) | | l l |
| | | | | | | ed by | and ending | | l l |
| | | | | | | the | not less than | | l l |
| | | | | | | Calculati | 5 | | l l |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | 1150111. | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | l l |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| 191,47 | DE000N | Gold | Gold-Spo | GOLD SPOT | The | (i) First | A date, as | The | The close |
| 171,4/ | DECOUNT | Oolu | Goid-Spo | | | | | | |
| 4 | G47YY6 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cloid | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cloid | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cloid | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Cloid | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| - | | 1 | 1 | Φ/07 | | | 1 |) IX D (F-77 | C . 1: |
|--------|--------|-------|----------|----------------------------------|-------|---|--|--|----------------------------------|
| 5 | G47YZ3 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the New | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | | |
| | | | | | | n or (ii) the | period | York Mercantil | |
| | | | | | | month | commencing on the | Mercantil | |
| | | | | | | montn of | on the previous | e Exchange | [\ \ \ \ \ |
| | | | | | | expiratio | Rollover | _ | l |
| | | | | | | n with | Date (or in | , Inc. | l |
| | | | | | | the | the case of | | l |
| | | | | | | highest | the first | | l |
| | | | | | | volumes, | | | l |
| | | | | | | s volumes, t | Date the | | |
| | | | | | | determin | Issue Date) | | l |
| | | | | | | ed by | and ending | | l l |
| | | | | | | the | not less than | | l l |
| | | | | | | Calculati | 5 | | l l |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | 1 150111. | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | l l |
| | | | | | | | Futures | | l l |
| | | | | | | | Contract of | | l |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| 191,47 | DE000N | Gold | Gold-Spo | GOLD SPOT | The | (i) First | A date, as | The | The close |
| , | 1 | Goid | Gold Spo | | | | | | |
| 6 | G47Y04 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Cold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Cold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Ciola | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |

| 7 | G47Y12 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
|--------|--------|------|----------|-------------------------------|-------|---|--|---|--------------------|
| | 047112 | | · | (Bloomberg | Piice | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month of | on the | e Euchanaa | |
| | | | | | | expiratio | previous Rollover | Exchange | |
| | | | | | | n with | Date (or in | , Inc. | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | s | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | Samma dita | | |
| | | | | | | on | Commodity Business | | |
| | | | | | | Agent. | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| 191,47 | DE000N | Gold | Gold-Spo | GOLD SPOT | The | (i) First | Commodity. A date, as | The | The close |
| 8 | G47Y20 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | G4/120 | | ı | (Bloomberg | price | month | by the | Division | on the |
| | | | | | | | | | |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | code: XAU <crncy>)</crncy> | | of expiratio | | New | Exchange |
| Ī | | | | | | expiratio n or (ii) | Calculation Agent, in the period | New York | Exchange |
| | | | | | | expiratio n or (ii) the | Calculation Agent, in the period commencing | New | Exchange |
| | | | | | | expiratio n or (ii) the month | Calculation Agent, in the period commencing on the | New York Mercantil e | Exchange |
| | | | | | | expiratio n or (ii) the month of | Calculation Agent, in the period commencing on the previous | New York Mercantil e Exchange | Exchange |
| | | | | | | expiratio n or (ii) the month of expiratio | Calculation Agent, in the period commencing on the previous Rollover | New York Mercantil e | Exchange |
| | | | | | | expiratio n or (ii) the month of expiratio n with | Calculation Agent, in the period commencing on the previous Rollover Date (or in | New York Mercantil e Exchange | Exchange |
| | | | | | | expiratio n or (ii) the month of expiratio | Calculation Agent, in the period commencing on the previous Rollover | New York Mercantil e Exchange | Exchange |
| | | | | | | 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 the first | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | New York Mercantil e Exchange | Exchange |
| | | | | | | 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) | New York Mercantil e Exchange | Exchange |
| | | | | | | 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | New York Mercantil e Exchange | Exchange |
| | | | | | | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | New York Mercantil e Exchange | Exchange |
| 191,47 | DE000N | Gold | Gold-Spo | | The | expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation | Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | New York Mercantil e Exchange | Exchange The close |

| | A 15 | 1 | | Φ/O.7 | | 1 1 | 1 | NIX / F 77 | C . 1: 1 |
|-------------|------------------|------|---------------|--|-----------|---|--|--|-------------------|
| 9 | G47Y38 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month of | by the | Division | on the |
| | | | | code: XAU | | 1 | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New York | |
| | | | | | | n or (ii) the | period | | |
| | | | | | | | commencing on the | Mercantil | |
| | | | | | | month of | previous | e Evolunco | |
| | | | | | | | Rollover | Exchange | |
| | | | | | | expiratio n with | Date (or in | , Inc. | |
| | | | | | | 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. | | |
| | | | | | | | | | |
| 191,48 | DE000N | Gold | Gold-Spo | | The | (i) First | A date, as | The | The close |
| 191,48 0 | DE000N G47Y46 | Gold | Gold-Spo t | \$/OZ | The price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 0 | | Gold | - | \$/OZ (Bloomberg code: XAU <crncy>)</crncy> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | | | 1 | 4/0.7 | | | 1 | | |
|--------|---------|-------|----------|----------------------------------|-------|---|--|--|----------------------------------|
| 1 | G47Y53 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month of | by the | Division | on the |
| | | | | code: XAU | | 1 | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) the | period | York | |
| | | | | | | month | commencing on the | Mercantil | |
| | | | | | | of | previous | e Exchange | |
| | | | | | | expiratio | Rollover | _ | |
| | | | | | | n with | Date (or in | , Inc. | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, | | | |
| | | | | | | s voidines, | 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 | | l |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| 191,48 | DE000N | Gold | Gold-Spo | GOLD SPOT | The | (i) First | A date, as | The | The close |
| 171,10 | BECCOIT | Joola | Gold-Spo | | | | | | |
| 2 | G47Y61 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Colu | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | G47Y61 | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |

| 3 | CATVIO | | 4 | \$/OZ | price | nearby | determined | NYMEX | of trading |
|--------|----------|------|----------|----------------------------------|-------|--|--|---|--------------------|
| 3 | G47Y79 | | t | (Bloomberg | price | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | Exchange |
| | | | | ·Cincy·) | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | е | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | n with | Date (or in | , 1110. | |
| | | | | | | 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 | | |
| | | | | | | - | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| 101.40 | DEGGONI | 0.11 | 0.110 | COLD CDOT | Tr1 | (') E' / | Commodity. | Tri | TTI 1 |
| | DE000N | Gold | Gola-Spo | GOLD SPOT | The | (i) First | A date, as | The | The close |
| 1.4 | C 473707 | | - | | | | | NIXAMEN | . C 4 1: |
| 4 | G47Y87 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg | | nearby month | determined by the | Division | on the |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | Division of the | |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | Division of the New | on the |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | Division of the New York | on the |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | Division of the New York Mercantil | on the |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | Division of the New York Mercantil e | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | Division of the New York Mercantil e | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47Y87 | | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| 191,48 | DE000N | Gold | - | \$/OZ (Bloomberg 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 | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |

| - | T | | | Φ/0/7 | | | 1 |) IX /2 / / / / / / / / / / / / / / / / / / | C . 1: |
|--------|--------|-------|----------|----------------------------------|-------|---|--|--|----------------------------------|
| 5 | G47Y95 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month of | by the | Division | on the |
| | | | | code: XAU | | | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) the | period | York | |
| | | | | | | month | commencing on the | Mercantil | |
| | | | | | | of | previous | e Exchange | |
| | | | | | | expiratio | Rollover | _ | |
| | | | | | | n with | Date (or in | , Inc. | |
| | | | | | | the | the case of | | l |
| | | | | | | highest | the first | | l |
| | | | | | | volumes, | | | l |
| | | | | | | s volumes, v | Date the | | l |
| | | | | | | determin | Issue Date) | | ļ |
| | | | | | | ed by | and ending | | l |
| | | | | | | the | not less than | | l l |
| | | | | | | Calculati | 5 | | l l |
| | | | | | | on | Commodity | | () |
| | | | | | | Agent. | Business | | |
| | | | | | | 50 | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | l l |
| | | | | | | | Futures | | l l |
| | | | | | | | Contract of | | l |
| | | | | | | | the | | l l |
| | | | | | | | Commodity. | | |
| | DE000N | LC 11 | Cald Cas | GOLD SPOT | T1 | L(i) Eirat | I A data as | The | The close |
| 191,48 | | Gold | Gold-Spo | | The | (i) First | A date, as | | |
| 191,48 | G47ZA3 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | G47ZA3 | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |

| | 1 | | 1 | 4/0.7 | | | | | |
|--------|-----------|-------|----------|----------------------------------|-------|---|--|--|-------------------|
| 7 | G47ZB1 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) the | period | York | |
| | | | | | | | commencing on the | Mercantil | |
| | | | | | | month of | previous | e Exchange | |
| | | | | | | expiratio | Rollover | _ | |
| | | | | | | n with | Date (or in | , Inc. | |
| | | | | | | 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 | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| 101.10 | D = 0.001 | | G 11.0 | G015 G505 | The | (i) First | Commodity. | and a | m1 1 |
| 191,48 | DE000N | LCold | Gold Sno | GOLD SPOT | I The | I(1) Firet | A date, as | The | The close |
| | | Gold | - | | | | | | |
| 8 | G47ZC9 | Gold | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | G47ZC9 | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | 0.4555 - | | | ¢/07 | | 1 | 1.4 1 | NIX/N (F)37 | - C t . 1º |
|-------------|------------------|------|---------------|--|-----------|---|--|--|-------------------|
| 9 | G47ZD7 | | t | \$/OZ | price | nearby | determined | NYMEX Division | of trading |
| | | | | (Bloomberg code: XAU | | month of | by the Calculation | of the | on the |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | Exchange |
| | | | | <cincy>)</cincy> | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | n with | Date (or in | , IIIC. | |
| | | | | | | 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. | | |
| | | | | | | | | | |
| 191,49 | DE000N | Gold | Gold-Spo | | The | (i) First | A date, as | The | The close |
| 191,49 0 | DE000N G47ZE5 | Gold | Gold-Spo t | \$/OZ | The price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU <crncy>)</crncy> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | 1 | | 1 | 4.0 7 | | | | | 0. 50 |
|--------|--------|------|----------|------------------|-------|---------------|---|-----------|------------|
| 1 | G47ZF2 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | 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. | | |
| 191,49 | | Gold | Gold-Spo | | The | (i) First | A date, as | The | The close |
| 2 | G47ZG0 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) | period . | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | s determin | Date the | | |
| | | | | | | | Issue Date) | | |
| | | | | | | ed by the | and ending not less than | | |
| | | | | | | Calculati | not less than | | |
| | | | | | | on | Commodity | | |
| | | | | | | | Business | | |
| | | | | | | Agent. | Days prior to | | |
| | | | | | | | the last | | |
| | 1 | | | | | | trading date | | |
| | | | Ī | | | | of the | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | relevant | | |
| | | | | | | | relevant Futures | | |
| | | | | | | | relevant Futures Contract of | | |
| | | | | | | | relevant Futures Contract of the | | |
| 191,49 | DE000N | Gold | Cold Sac | GOLD SPOT | The | (i) First | relevant Futures Contract of | The | The close |

| 3 | G47ZH8 | 1 | 4 | \$/OZ | price | nearby | determined | NYMEX | of trading |
|--------|--------|-------|----------|----------------------------------|--------|---|---|---|-------------------|
| 3 | G4/ZH8 | | t | (Bloomberg | price | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | Exchange |
| | | | | (Ciliey) | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | 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 | | |
| | | | | | | | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | | | |
| 191,49 | DE000N | Gold | Gold-Spo | GOLD SPOT | The | (i) First | Commodity. A date, as | The | The close |
| 1 ' | | JUULU | Journaho | | 1 1110 | 1 (1) 1 1131 | ₁ 1 uaic, as | 1 110 | 1110 01030 |
| 14 | G47714 | | - | | | | determined | NYMEX | of trading |
| 4 | G47ZJ4 | | t | \$/OZ | price | nearby | determined by the | NYMEX Division | of trading on the |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg | | | by the | Division | on the |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of | by the Calculation | Division of the | |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg | | nearby month of expiratio | by the Calculation Agent, in the | Division of the New | on the |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of | by the Calculation Agent, in the period | Division of the New York | on the |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | by the Calculation Agent, in the | Division of the New | on the |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | by the Calculation Agent, in the period commencing on the previous | Division of the New York Mercantil | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | by the Calculation Agent, in the period commencing on the | Division of the New York Mercantil e | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | Division of the New York Mercantil e Exchange | on the Exchange |
| 4 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin ed by | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | Division of the New York Mercantil e Exchange | on the Exchange |
| | G47ZJ4 | | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| 14 | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| | G47ZJ4 | | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |
| 191,49 | DE000N | Gold | - | \$/OZ (Bloomberg 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 | by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | Division of the New York Mercantil e Exchange | on the Exchange |

| - | - · · | | | Φ/0/7 | | 1 | 1 |) IX /2 / / / / / / / / / / / / / / / / / / | C . 1: |
|--------|---------|-------------|------------|----------------------------------|-------|---|--|--|----------------------------------|
| 5 | G47ZK2 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the New | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | | |
| | | | | | | n or (ii) the | period | York Mercantil | |
| | | | | | | month | commencing on the | Mercantil | |
| | | | | | | montn of | on the previous | e Exchange | [\ \ \ \ \ |
| | | | | | | expiratio | Rollover | _ | l |
| | | | | | | n with | Date (or in | , Inc. | ļ |
| | | | | | | the | the case of | | l l |
| | | | | | | highest | the first | | l l |
| | | | | | | volumes, | | | l l |
| | | | | | | s volumes, t | Date the | | l |
| | | | | | | determin | Issue Date) | | l l |
| | | | | | | ed by | and ending | | l l |
| | | | | | | the | not less than | | l l |
| | | | | | | Calculati | 5 | | l l |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | 1150111. | Days prior to | | |
| | | | | | | | the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | l l |
| | | | | | | | Futures | | l |
| | | | | | | | Contract of | | l l |
| | | | | | | | the | | l l |
| | | | | | | | Commodity. | | |
| | DECCONT | G 11 | 0.110 | GOLD SPOT | T1 | (i) Einst | | The | The close |
| 191,49 | DE000N | Gold | Gold-Spo | | The | (i) First | A date, as | | |
| 191,49 | G47ZL0 | Gold | t Gold-Spo | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby | determined by the Calculation | NYMEX Division of the | of trading |
| | | Gold | - | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New | of trading on the |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | - | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |
| | | Gold | t | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the Exchange |

| | 1 | | | 4/0.7 | | | | | 0 11 |
|--------|---------|------|-------------|--|-------|---|--|--|-------------------|
| 7 | G47ZM8 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio | Agent, in the | New | |
| | | | | | | n or (ii) | period | York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | 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 | | |
| | | | | | | | | | |
| 101.40 | DEGGONI | G 11 | Gold-Spo | GOLD SPOT | The | (i) First | Commodity. | The | The close |
| 191,49 | DE000N | Gold | r Croia-Spo | I GOLD SPOT | i ine | I(I) FIISt | A date, as | i ne | i i ne ciose |
| 10 | C477N6 | | _ | | | | | | |
| 8 | G47ZN6 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg | | nearby month | determined by the | NYMEX Division | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | G47ZN6 | | _ | \$/OZ (Bloomberg code: XAU | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 191,49 | DE000N | Gold | _ | \$/OZ (Bloomberg code: XAU <crncy>)</crncy> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| <u> </u> | lauss: | 1 | l . | ¢/07 | | 11 | 1.4 1 | NIXA | - C4. 1' |
|----------|--------|---------|---------|----------------------|-------|------------------------|---|-----------------|------------|
| 9 | G47ZP1 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg code: XAU | | month of | by the Calculation | Division of the | on the |
| | | | | | | | | New | Exchange |
| | | | | <crncy>)</crncy> | | expiratio n or (ii) | Agent, in the period | New York | |
| | | | | | | the | commencing | Mercantil | |
| | | | | | | month | on the | e | |
| | | | | | | of | previous | Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | n with | Date (or in | , IIIC. | |
| | | | | | | 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. | | |
| 191,50 | | Gold | - | | The | (i) First | A date, as | The | The close |
| 0 | G47ZQ9 | | t | \$/OZ | price | nearby | determined | NYMEX | of trading |
| | | | | (Bloomberg | | month | by the | Division | on the |
| | | | | code: XAU | | of | Calculation | of the | Exchange |
| | | | | <crncy>)</crncy> | | expiratio n or (ii) | Agent, in the | New York | |
| | | | | | | the | period commencing | Mercantil | |
| | | | | | | month | on the | | |
| | | | | | | of | previous | e Exchange | |
| | | | | | | expiratio | Rollover | , Inc. | |
| | | | | | | n with | Date (or in | , IIIC. | |
| | | | | | | 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 | | |
| 1 | I | I | | | | | trading date | | |
| | | 1 | | | | | Latitha | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | relevant Futures | | |
| | | | | | | | relevant Futures Contract of | | |
| | | | | | | | relevant Futures Contract of the | | |
| 191,50 | DE000N | Natural | Natural | Initially | The | (i) First | relevant Futures Contract of | The | The close |

| 1 | 0.4577.5 | Ic | Coc NIV | Dloombass | lania: | mag-le- | datamin - 1 | NIVATEV | of tradi |
|-------------|------------------|----------------|-------------------|--|-----------|---|--|--|-------------------|
| | G47ZR7 | Gas | Gas-NY MEX | Bloomberg code: NGJ22 | price | nearby month | determined by the | NYMEX Division | of trading on the |
| | | | MEA | <cmdty> and</cmdty> | | of | Calculation | of the | Exchange |
| | | | | after the first | | expiratio | Agent, in the | New | Lachange |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, | Rollover Date the | | |
| | | | | | | s 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. | | |
| 101.50 | DECOON | Notare 1 | NT / 1 | Initially | T1 | (i) Einst | | The | The close |
| 1191.50 | LDEUUUN | i Naturai | Naturai | i imilianiv | i ine | I(I) FIISL | r A date, as | 1 1 110 | 1116 61086 |
| 191,50 2 | DE000N G47ZS5 | Natural Gas | Natural Gas-NY | Bloomberg | The price | (i) First nearby | A date, as determined | NYMEX | of trading |
| | | | | | | | | | |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and</cmdty> | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first</cmdty> | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | G47ZS5 | | Gas-NY | Bloomberg code: NGJ22 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | T | |) N / N / E | D1 1 | | 1 1 | 1 | 3 13 73 4 E 37 | C . 1: |
|-------------|--------|------------------|-------------|---|-----------|---|--|--|-------------------|
| 3 | G47ZT3 | Crude Oil | -NYME | Bloomberg code: CLJ2 | price | nearby | determined | NYMEX Division | of trading on the |
| | | | X | <cmdty> and</cmdty> | | month of | by the Calculation | of the | |
| | | | | after the first | | expiratio | Agent, in the | New | Exchange |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | , inc. | |
| | | | | 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 | | |
| | | | | | | | Commodity. | | |
| | | | | T 1.1 11 | | | A 1 / | The | 7P1 1 |
| | DE000N | WTI | OIL-WTI | Initially | The | (i) First | A date, as | The | The close |
| 191,50 4 | G47ZU1 | WTI Crude Oil | -NYME | Bloomberg | The price | nearby | determined | NYMEX | of trading |
| | | | | Bloomberg code: CLJ2 | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and</cmdty> | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first</cmdty> | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 4 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| 5 | G47ZV9 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
|--------|-----------|-----------|--------------|---|-------|---|--|--|-------------------|
| | J4/ZV9 | Crude Oil | X | code: CLJ2 | price | month | by the | Division | on the |
| | | | 1 | <cmdty> and</cmdty> | | of | Calculation | of the | Exchange |
| | | | | after the first | | expiratio | Agent, in the | New | |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures Contract. | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with the | Date (or in 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 | | |
| 101.50 | D = 0.001 | ****** | 0.11 11.1771 | | | (1) =1 | Commodity. | mi | |
| | LINEMONN | | | | | | | LTho | l The close I |
| 191,50 | | WTI | OIL-WTI | Initially | The | (i) First | A date, as | The | The close |
| 6 | G47ZW7 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
| | | | | Bloomberg code: CLJ2 | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and</cmdty> | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first</cmdty> | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and</cmdty> | | nearby month of | determined by the Calculation | NYMEX Division of the New | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | G47ZW7 | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| 7 | T a 4 = =: | | ND2.45 | DI I | | 1 1 | 1 | NIX 2 4 1 1 2 1 | C . 1: 1 |
|---------|------------|-----------|----------|---|--------|---|--|--|-------------------|
| 7 | G47ZX5 | Crude Oil | -NYME | Bloomberg code: CLJ2 | price | nearby | determined | NYMEX Division | of trading |
| | | | X | <pre>code: CLJ2 <cmdty> and</cmdty></pre> | | month of | by the Calculation | of the | on the |
| | | | | after the first | | expiratio | Agent, in the | New | Exchange |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | , 1110. | |
| | | | | | | 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 David prior to | | |
| | | | | | | | Days prior to the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| | | | | | | | Commodity. | | |
| 191,50 | DE000N | WTI | OIL-WTI | Initially | The | (i) First | A date, as | The | The close |
| 1171.30 | LDEGOGIA | 1 1/1 1 | IOIL-WII | HIIIIIIIIII | 1 1116 | 1 (1) 1 1151 | i A date, as | | 1 110 01030 1 |
| 8 | G47ZY3 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
| | | | | | | | | | |
| | | | -NYME | Bloomberg | | nearby | determined | NYMEX Division of the | of trading |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first</cmdty> | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 8 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| | | 1 | 3 T D (E | D1 1 | | i , | | 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | 0: 1: |
|---------|---------|-----------|----------|---|-------|---|--|--|-------------------|
| 9 | G47ZZ0 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX Division | of trading |
| | | | X | code: CLJ2 <cmdty> and</cmdty> | | month of | by the Calculation | of the | on the |
| | | | | after the first | | | Agent, in the | New | Exchange |
| | | | | Rollover Date | | expiratio n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | , IIIC. | |
| | | | | 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 | | |
| | | | | | | | Commodity. | | |
| 1101 51 | DEUUUNI | IXITI | | I Initially | The | I (i) Eirest | I A data ac | The | l The close I |
| 191,51 | DE000N | WTI | OIL-WTI | Initially | The | (i) First | A date, as | | The close |
| 0 | G47Z03 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
| | | | | Bloomberg code: CLJ2 | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and</cmdty> | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first</cmdty> | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a s determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| 1 | G47Z11 | Cm, J. O.1 | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
|--------|---------|------------|---------|---|-------|---|--|--|-------------------|
| | G4/Z11 | Crude Oil | X | code: CLJ2 | price | month | by the | Division | on the |
| | | | 71 | <cmdty> and</cmdty> | | of | Calculation | of the | Exchange |
| | | | | after the first | | expiratio | Agent, in the | New | |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the highest | the case of the first | | |
| | | | | | | volumes, | | | |
| | | | | | | S Volumes, 8 | 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. | | |
| 191,51 | DE000N | WTI | OIL-WTI | Initially | The | (i) First | A date, as | The | The close |
| 171,51 | DLOUGIN | W 11 | OIL-WII | muany | 1110 | [(1) 1 1151 | A date, as | 1110 | 1110 01050 |
| 2 | G47Z29 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
| | | | | Bloomberg code: CLJ2 | | nearby month | determined by the | NYMEX Division | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and</cmdty> | | nearby month of | determined by the Calculation | NYMEX Division of the | of trading |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first</cmdty> | | nearby month of expiratio | determined by the Calculation Agent, in the | NYMEX Division of the New | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date</cmdty> | | nearby month of expiratio n or (ii) | determined by the Calculation Agent, in the period | NYMEX Division of the New York | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg</cmdty> | | nearby month of expiratio n or (ii) the | determined by the Calculation Agent, in the period commencing | NYMEX Division of the New York Mercantil | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant</cmdty> | | nearby month of expiratio n or (ii) the month of | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring</cmdty> | | nearby month of expiratio n or (ii) the month | determined by the Calculation Agent, in the period commencing on the previous Rollover | NYMEX Division of the New York Mercantil e | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio | determined by the Calculation Agent, in the period commencing on the previous | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, a | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 1 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 1 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 1 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 1 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of 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 | NYMEX Division of the New York Mercantil e Exchange | of trading on the |
| 1 | | | -NYME | Bloomberg code: CLJ2 <cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract.</cmdty> | | nearby month of expiratio n or (ii) the month of expiratio n with the highest volumes, as determin ed by the Calculati on | determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of | NYMEX Division of the New York Mercantil e Exchange | of trading on the |

| 3 | C47727 | C1. 0.1 | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
|--------|--------|-----------|---------|----------------------------|-------|-----------------------|------------------------|-----------|------------|
| 3 | G47Z37 | Crude Oil | X | code: CLJ2 | price | month | by the | Division | on the |
| | | | Λ | <cmdty> and</cmdty> | | of | Calculation | of the | Exchange |
| | | | | after the first | | expiratio | Agent, in the | New | Entiminge |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e | |
| | | | | to the relevant | | of | previous | Exchange | |
| | | | | Futures | | expiratio | Rollover | , Inc. | |
| | | | | Contract. | | n with | Date (or in | | |
| | | | | | | the | the case of | | |
| | | | | | | highest volumes, a | the first | | |
| | | | | | | 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. | | |
| 191,51 | DE000N | WTI | OIL-WTI | Initially | The | (i) First | A date, as | The | The close |
| 4 | G47Z45 | Crude Oil | -NYME | Bloomberg | price | nearby | determined | NYMEX | of trading |
| | | | X | code: CLJ2 | 1 | month | by the | Division | on the |
| | | | | <cmdty> and</cmdty> | | of | Calculation | of the | Exchange |
| | | | | after the first | | expiratio | Agent, in the | New | |
| | | | | Rollover Date | | n or (ii) | period | York | |
| | | | | the Bloomberg | | the | commencing | Mercantil | |
| | | | | page referring | | month | on the | e F 1 | |
| | | | | to the relevant Futures | | of | previous Rollover | Exchange | |
| | | | | Contract. | | expiratio n with | Date (or in | , Inc. | |
| | | | | Contract. | | the | the case of | | |
| | | | | | | highest | the first | | |
| | | | | | | volumes, a | | | |
| | | | | | | s | Date the | | |
| | | | | | | determin | Issue Date) | | |
| | | | | | | ed by | and ending | | |
| | | | | | | the | not less than | | |
| | | | | | | Calculati | 5 | | |
| | | | | | | on | Commodity | | |
| | | | | | | Agent. | Business | | |
| | | | | | | | Days prior to the last | | |
| | | | | | | | trading date | | |
| | | | | | | | of the | | |
| | | | | | | | relevant | | |
| | | | | | | | Futures | | |
| | | | | | | | Contract of | | |
| | | | | | | | the | | |
| 1 | Ī | I | Ī | I | I | | | | |
| | | | | | | | Commodity. | | |

| 28 | Fund Certificate Provisions | Not Applicable |
|--------|---|----------------|
| | | |
| 29 | Government Bond Certificate Provisions | Not Applicable |
| | | |
| 30 | Other Bond Certificate Provisions | Not Applicable |
| | | |
| 31 | Index Futures Certificate Provisions | Not Applicable |
| | | |
| Signe | d on behalf of the Issuer: | |
| Signe | d off bentair of the issuer. | |
| | | |
| Ву: | | |
| Duly o | authorised | |

Duly authorised

By:

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

6 POST-ISSUANCE INFORMATION

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

7 OPERATIONAL INFORMATION

| (i)ISIN Code | (ii) Common Code | (iii) Other relevant code |
|--------------|------------------|---------------------------|
| DE000NG47YQ2 | Not Applicable | NG47YQ |
| DE000NG47YR0 | Not Applicable | NG47YR |
| DE000NG47YS8 | Not Applicable | NG47YS |
| DE000NG47YT6 | Not Applicable | NG47YT |
| DE000NG47YU4 | Not Applicable | NG47YU |
| DE000NG47YV2 | Not Applicable | NG47YV |
| DE000NG47YW0 | Not Applicable | NG47YW |
| DE000NG47YX8 | Not Applicable | NG47YX |
| DE000NG47YY6 | Not Applicable | NG47YY |
| DE000NG47YZ3 | Not Applicable | NG47YZ |
| DE000NG47Y04 | Not Applicable | NG47Y0 |
| DE000NG47Y12 | Not Applicable | NG47Y1 |
| DE000NG47Y20 | Not Applicable | NG47Y2 |
| DE000NG47Y38 | Not Applicable | NG47Y3 |
| DE000NG47Y46 | Not Applicable | NG47Y4 |
| DE000NG47Y53 | Not Applicable | NG47Y5 |
| DE000NG47Y61 | Not Applicable | NG47Y6 |
| DE000NG47Y79 | Not Applicable | NG47Y7 |
| DE000NG47Y87 | Not Applicable | NG47Y8 |
| DE000NG47Y95 | Not Applicable | NG47Y9 |
| DE000NG47ZA3 | Not Applicable | NG47ZA |

| DE000NG47ZB1 | Not Applicable | NG47ZB |
|--------------|----------------|--------|
| DE000NG47ZC9 | Not Applicable | NG47ZC |
| DE000NG47ZD7 | Not Applicable | NG47ZD |
| DE000NG47ZE5 | Not Applicable | NG47ZE |
| DE000NG47ZF2 | Not Applicable | NG47ZF |
| DE000NG47ZG0 | Not Applicable | NG47ZG |
| DE000NG47ZH8 | Not Applicable | NG47ZH |
| DE000NG47ZJ4 | Not Applicable | NG47ZJ |
| DE000NG47ZK2 | Not Applicable | NG47ZK |
| DE000NG47ZL0 | Not Applicable | NG47ZL |
| DE000NG47ZM8 | Not Applicable | NG47ZM |
| DE000NG47ZN6 | Not Applicable | NG47ZN |
| DE000NG47ZP1 | Not Applicable | NG47ZP |
| DE000NG47ZQ9 | Not Applicable | NG47ZQ |
| DE000NG47ZR7 | Not Applicable | NG47ZR |
| DE000NG47ZS5 | Not Applicable | NG47ZS |
| DE000NG47ZT3 | Not Applicable | NG47ZT |
| DE000NG47ZU1 | Not Applicable | NG47ZU |
| DE000NG47ZV9 | Not Applicable | NG47ZV |
| DE000NG47ZW7 | Not Applicable | NG47ZW |
| DE000NG47ZX5 | Not Applicable | NG47ZX |
| DE000NG47ZY3 | Not Applicable | NG47ZY |
| DE000NG47ZZ0 | Not Applicable | NG47ZZ |
| DE000NG47Z03 | Not Applicable | NG47Z0 |
| DE000NG47Z11 | Not Applicable | NG47Z1 |
| DE000NG47Z29 | Not Applicable | NG47Z2 |
| DE000NG47Z37 | Not Applicable | NG47Z3 |
| DE000NG47Z45 | Not Applicable | NG47Z4 |

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

8 DISTRIBUTION

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