

## 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  |
|-----------------------------------|----------|--------------|-------------------------------------|--|
| 171,409                           | NG4QLT   | DE000NG4QLT1 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,410                           | NG4QLU   | DE000NG4QLU9 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,411                           | NG4QLV   | DE000NG4QLV7 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,412                           | NG4QLW   | DE000NG4QLW5 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,413                           | NG4QLX   | DE000NG4QLX3 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,414                           | NG4QLY   | DE000NG4QLY1 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,415                           | NG4QLZ   | DE000NG4QLZ8 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,416                           | NG4QL0   | DE000NG4QL08 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,417                           | NG4QL1   | DE000NG4QL16 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,418                           | NG4QL2   | DE000NG4QL24 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,419                           | NG4QL3   | DE000NG4QL32 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,420                           | NG4QL4   | DE000NG4QL40 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,421                           | NG4QL5   | DE000NG4QL57 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,422                           | NG4QL6   | DE000NG4QL65 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,423                           | NG4QL7   | DE000NG4QL73 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,424                           | NG4QL8   | DE000NG4QL81 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,425                           | NG4QL9   | DE000NG4QL99 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,426                           | NG4QMA   | DE000NG4QMA9 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,427                           | NG4QMB   | DE000NG4QMB7 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,428                           | NG4QMC   | DE000NG4QMC5 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,429                           | NG4QMD   | DE000NG4QMD3 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,430                           | NG4QME   | DE000NG4QME1 | 250,000                             | ING Short Commodity Open End Turbo Certificate |
| 171,431                           | NG4QMF   | DE000NG4QMF8 | 250,000                             | ING Short Commodity Open End Turbo Certificate |

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|         |        |              |         | Certificate                                    |
| 171,432 | NG4QMG | DE000NG4QMG6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,433 | NG4QMH | DE000NG4QMH4 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,434 | NG4QMJ | DE000NG4QMJ0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,435 | NG4QMK | DE000NG4QMK8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,436 | NG4QML | DE000NG4QML6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,437 | NG4QMM | DE000NG4QMM4 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,438 | NG4QMN | DE000NG4QMN2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,439 | NG4QMP | DE000NG4QMP7 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,440 | NG4QMQ | DE000NG4QMQ5 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,441 | NG4QMR | DE000NG4QMR3 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,442 | NG4QMS | DE000NG4QMS1 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,443 | NG4QMT | DE000NG4QMT9 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,444 | NG4QMU | DE000NG4QMU7 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,445 | NG4QMV | DE000NG4QMV5 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,446 | NG4QMW | DE000NG4QMW3 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,447 | NG4QMX | DE000NG4QMX1 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,448 | NG4QMY | DE000NG4QMY9 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,449 | NG4QMZ | DE000NG4QMZ6 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,450 | NG4QM0 | DE000NG4QM07 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,451 | NG4QM1 | DE000NG4QM15 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,452 | NG4QM2 | DE000NG4QM23 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,453 | NG4QM3 | DE000NG4QM31 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,454 | NG4QM4 | DE000NG4QM49 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,455 | NG4QM5 | DE000NG4QM56 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,456 | NG4QM6 | DE000NG4QM64 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,457 | NG4QM7 | DE000NG4QM72 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,458 | NG4QM8 | DE000NG4QM80 | 500,000 | ING Short Commodity Open End Turbo Certificate |
| 171,459 | NG4QM9 | DE000NG4QM98 | 500,000 | ING Short Commodity Open End Turbo Certificate |

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|         |        |              |           | Certificate                                    |
| 171,460 | NG4QNA | DE000NG4QNA7 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,461 | NG4QNB | DE000NG4QNB5 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,462 | NG4QNC | DE000NG4QNC3 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,463 | NG4QND | DE000NG4QND1 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,464 | NG4QNE | DE000NG4QNE9 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,465 | NG4QNF | DE000NG4QNF6 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,466 | NG4QNG | DE000NG4QNG4 | 500,000   | ING Short Commodity Open End Turbo Certificate |
| 171,467 | NG4QNH | DE000NG4QNH2 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,468 | NG4QNJ | DE000NG4QNJ8 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,469 | NG4QNK | DE000NG4QNK6 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,470 | NG4QNL | DE000NG4QNL4 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,471 | NG4QNM | DE000NG4QNM2 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,472 | NG4QNN | DE000NG4QNN0 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,473 | NG4QNP | DE000NG4QNP5 | 1,000,000 | ING Short Commodity Open End Turbo Certificate |
| 171,474 | NG4QNQ | DE000NG4QNQ3 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,475 | NG4QNR | DE000NG4QNR1 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,476 | NG4QNS | DE000NG4QNS9 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,477 | NG4QNT | DE000NG4QNT7 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,478 | NG4QNU | DE000NG4QNU5 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,479 | NG4QNV | DE000NG4QNV3 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,480 | NG4QNW | DE000NG4QNW1 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,481 | NG4QNX | DE000NG4QNX9 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,482 | NG4QNY | DE000NG4QNY7 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,483 | NG4QNZ | DE000NG4QNZ4 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,484 | NG4QN0 | DE000NG4QN06 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,485 | NG4QN1 | DE000NG4QN14 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,486 | NG4QN2 | DE000NG4QN22 | 200,000   | ING Short Commodity Open End Turbo Certificate |
| 171,487 | NG4QN3 | DE000NG4QN30 | 200,000   | ING Short Commodity Open End Turbo Certificate |

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|         |        |              |         | Certificate                                    |
| 171,488 | NG4QN4 | DE000NG4QN48 | 200,000 | ING Short Commodity Open End Turbo Certificate |
| 171,489 | NG4QN5 | DE000NG4QN55 | 200,000 | ING Short Commodity Open End Turbo Certificate |
| 171,490 | NG4QN6 | DE000NG4QN63 | 200,000 | ING Short Commodity Open End Turbo Certificate |
| 171,491 | NG4QN7 | DE000NG4QN71 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,492 | NG4QN8 | DE000NG4QN89 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,493 | NG4QN9 | DE000NG4QN97 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,494 | NG4QPA | DE000NG4QPA2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,495 | NG4QPB | DE000NG4QPB0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,496 | NG4QPC | DE000NG4QPC8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,497 | NG4QPD | DE000NG4QPD6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,498 | NG4QPE | DE000NG4QPE4 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,499 | NG4QPF | DE000NG4QPF1 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,500 | NG4QPG | DE000NG4QPG9 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,501 | NG4QPH | DE000NG4QPH7 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,502 | NG4QPJ | DE000NG4QPJ3 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,503 | NG4QPK | DE000NG4QPK1 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,504 | NG4QPL | DE000NG4QPL9 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,505 | NG4QPM | DE000NG4QPM7 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,506 | NG4QPN | DE000NG4QPN5 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,507 | NG4QPP | DE000NG4QPP0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,508 | NG4QPQ | DE000NG4QPQ8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,509 | NG4QPR | DE000NG4QPR6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,510 | NG4QPS | DE000NG4QPS4 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,511 | NG4QPT | DE000NG4QPT2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,512 | NG4QPU | DE000NG4QPU0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,513 | NG4QPV | DE000NG4QPV8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,514 | NG4QPW | DE000NG4QPW6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,515 | NG4QPX | DE000NG4QPX4 | 250,000 | ING Short Commodity Open End Turbo Certificate |

|         |        |              |         |  |
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|         |        |              |         | Certificate                                    |
| 171,516 | NG4QPY | DE000NG4QPY2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,517 | NG4QPZ | DE000NG4QPZ9 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,518 | NG4QP0 | DE000NG4QP04 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,519 | NG4QP1 | DE000NG4QP12 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,520 | NG4QP2 | DE000NG4QP20 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,521 | NG4QP3 | DE000NG4QP38 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,522 | NG4QP4 | DE000NG4QP46 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,523 | NG4QP5 | DE000NG4QP53 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,524 | NG4QP6 | DE000NG4QP61 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,525 | NG4QP7 | DE000NG4QP79 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,526 | NG4QP8 | DE000NG4QP87 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,527 | NG4QP9 | DE000NG4QP95 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,528 | NG4QQA | DE000NG4QQA0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,529 | NG4QQB | DE000NG4QQB8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,530 | NG4QQC | DE000NG4QQC6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,531 | NG4QQD | DE000NG4QQD4 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,532 | NG4QQE | DE000NG4QQE2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,533 | NG4QQF | DE000NG4QQF9 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,534 | NG4QQG | DE000NG4QQG7 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,535 | NG4QQH | DE000NG4QQH5 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,536 | NG4QQJ | DE000NG4QQJ1 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,537 | NG4QQK | DE000NG4QQK9 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,538 | NG4QQL | DE000NG4QQL7 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,539 | NG4QQM | DE000NG4QQM5 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,540 | NG4QQN | DE000NG4QQN3 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,541 | NG4QQP | DE000NG4QQP8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,542 | NG4QQQ | DE000NG4QQQ6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,543 | NG4QQR | DE000NG4QQR4 | 250,000 | ING Short Commodity Open End Turbo Certificate |

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|---------|--------|--------------|---------|--|
|         |        |              |         | Certificate                                    |
| 171,544 | NG4QQS | DE000NG4QQS2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,545 | NG4QQT | DE000NG4QQT0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,546 | NG4QQU | DE000NG4QQU8 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,547 | NG4QQV | DE000NG4QQV6 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,548 | NG4QQW | DE000NG4QQW4 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,549 | NG4QQX | DE000NG4QQX2 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,550 | NG4QQY | DE000NG4QQY0 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,551 | NG4QQZ | DE000NG4QQZ7 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,552 | NG4QQ0 | DE000NG4QQ03 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,553 | NG4QQ1 | DE000NG4QQ11 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,554 | NG4QQ2 | DE000NG4QQ29 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,555 | NG4QQ3 | DE000NG4QQ37 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,556 | NG4QQ4 | DE000NG4QQ45 | 250,000 | ING Short Commodity Open End Turbo Certificate |
| 171,557 | NG4QQ5 | DE000NG4QQ52 | 250,000 | ING Short Commodity Open End Turbo Certificate |

**under the  
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 Certificates (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](http://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](mailto:info@sprinters.nl)) and are available for viewing on the websites [www.ingmarkets.de](http://www.ingmarkets.de), [www.ingsprinters.nl](http://www.ingsprinters.nl) and [www.ingturbos.fr](http://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:  | Not Applicable   |
| 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: | Commodity Certificates   |
|    | (b) Whether such Certificates are Best Certificates, Limited Certificates, Open Ended Certificates or Fixed Leverage.   | Best Certificates<br>(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:   | 20 October 2021  |
| 6  | Issue Date:   | 22 October 2021  |
| 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 Number of the Certificates | ISIN Code    | Number of Certificates being issued | Issue price per Certificate | Current Financing Level on the Trade Date | Current Spread on the Trade Date | Maximum Spread | Current Stop Loss Premium Rate on the Trade Date | Maximum Premium | Minimum Premium | Stop Loss Price on the Trade Date | Stop Loss Price Rounding | Entitlement | Financing Level Currency |
|-----------------------------------|--------------|-------------------------------------|-----------------------------|---|----------------------------------|----------------|--|-----------------|-----------------|-----------------------------------|--------------------------|-------------|--------------------------|
| 171,409                           | DE000NG4QLT1 | 250,000                             | 0.55                        | 85.6200000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 85.6200000000                     | 0.01                     | 1.0         | USD                      |
| 171,410                           | DE000NG4QLU9 | 250,000                             | 0.77                        | 85.8700000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 85.8700000000                     | 0.01                     | 1.0         | USD                      |
| 171,411                           | DE000NG4QLV7 | 250,000                             | 9.27                        | 95.7800000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 95.7800000000                     | 0.01                     | 1.0         | USD                      |
| 171,412                           | DE000NG4QLW5 | 250,000                             | 9.48                        | 96.0300000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 96.0300000000                     | 0.01                     | 1.0         | USD                      |
| 171,413                           | DE000NG4QLX3 | 250,000                             | 9.7                         | 96.2800000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 96.2800000000                     | 0.01                     | 1.0         | USD                      |
| 171,414                           | DE000NG4QLY1 | 250,000                             | 9.91                        | 96.5300000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 96.5300000000                     | 0.01                     | 1.0         | USD                      |
| 171,415                           | DE000NG4QLZ8 | 250,000                             | 10.12                       | 96.7800000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 96.7800000000                     | 0.01                     | 1.0         | USD                      |
| 171,416                           | DE000NG4QL08 | 250,000                             | 10.34                       | 97.0300000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 97.0300000000                     | 0.01                     | 1.0         | USD                      |
| 171,417                           | DE000NG4QL16 | 250,000                             | 10.55                       | 97.2800000000                             | 3.5                              | 5.0            | 7.5  | 20.0            | 0.0             | 97.2800000000                     | 0.01                     | 1.0         | USD                      |

|         |               |         |       |                |     |     |     |      |     |                |      |     |     |
|---------|---------------|---------|-------|----------------|-----|-----|-----|------|-----|----------------|------|-----|-----|
| 171,418 | DE000NG4 QL24 | 250,000 | 10.77 | 97.5300000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 97.5300000000  | 0.01 | 1.0 | USD |
| 171,419 | DE000NG4 QL32 | 250,000 | 10.98 | 97.7800000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 97.7800000000  | 0.01 | 1.0 | USD |
| 171,420 | DE000NG4 QL40 | 250,000 | 11.2  | 98.0300000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.0300000000  | 0.01 | 1.0 | USD |
| 171,421 | DE000NG4 QL57 | 250,000 | 11.41 | 98.2800000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.2800000000  | 0.01 | 1.0 | USD |
| 171,422 | DE000NG4 QL65 | 250,000 | 11.63 | 98.5300000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.5300000000  | 0.01 | 1.0 | USD |
| 171,423 | DE000NG4 QL73 | 250,000 | 11.84 | 98.7800000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.7800000000  | 0.01 | 1.0 | USD |
| 171,424 | DE000NG4 QL81 | 250,000 | 12.05 | 99.0300000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.0300000000  | 0.01 | 1.0 | USD |
| 171,425 | DE000NG4 QL99 | 250,000 | 12.27 | 99.2800000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.2800000000  | 0.01 | 1.0 | USD |
| 171,426 | DE000NG4 QMA9 | 250,000 | 12.48 | 99.5300000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.5300000000  | 0.01 | 1.0 | USD |
| 171,427 | DE000NG4 QMB7 | 250,000 | 12.7  | 99.7800000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.7800000000  | 0.01 | 1.0 | USD |
| 171,428 | DE000NG4 QMC5 | 250,000 | 12.91 | 100.0300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.0300000000 | 0.01 | 1.0 | USD |
| 171,429 | DE000NG4 QMD3 | 250,000 | 13.13 | 100.2800000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.2800000000 | 0.01 | 1.0 | USD |
| 171,430 | DE000NG4 QME1 | 250,000 | 13.34 | 100.5300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.5300000000 | 0.01 | 1.0 | USD |
| 171,431 | DE000NG4 QMF8 | 250,000 | 13.56 | 100.7800000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.7800000000 | 0.01 | 1.0 | USD |
| 171,432 | DE000NG4 QMG6 | 250,000 | 13.77 | 101.0300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.0300000000 | 0.01 | 1.0 | USD |
| 171,433 | DE000NG4 QMH4 | 250,000 | 13.99 | 101.2800000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.2800000000 | 0.01 | 1.0 | USD |
| 171,434 | DE000NG4 QMJ0 | 250,000 | 14.2  | 101.5300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.5300000000 | 0.01 | 1.0 | USD |
| 171,435 | DE000NG4 QMK8 | 250,000 | 14.41 | 101.7800000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.7800000000 | 0.01 | 1.0 | USD |
| 171,436 | DE000NG4 QML6 | 250,000 | 14.63 | 102.0300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.0300000000 | 0.01 | 1.0 | USD |
| 171,437 | DE000NG4 QMM4 | 250,000 | 14.84 | 102.2800000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.2800000000 | 0.01 | 1.0 | USD |
| 171,438 | DE000NG4 QMN2 | 250,000 | 15.06 | 102.5300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.5300000000 | 0.01 | 1.0 | USD |
| 171,439 | DE000NG4 QMP7 | 250,000 | 15.27 | 102.7800000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.7800000000 | 0.01 | 1.0 | USD |
| 171,440 | DE000NG4 QMQ5 | 250,000 | 15.49 | 103.0300000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.0300000000 | 0.01 | 1.0 | USD |

|         |               |         |       |                |     |     |     |      |     |                |      |     |     |
|---------|---------------|---------|-------|----------------|-----|-----|-----|------|-----|----------------|------|-----|-----|
| 171,441 | DE000NG4 QMR3 | 250,000 | 15.7  | 103.280000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.280000000  | 0.01 | 1.0 | USD |
| 171,442 | DE000NG4 QMS1 | 250,000 | 15.92 | 103.530000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.530000000  | 0.01 | 1.0 | USD |
| 171,443 | DE000NG4 QMT9 | 250,000 | 16.13 | 103.780000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.780000000  | 0.01 | 1.0 | USD |
| 171,444 | DE000NG4 QMU7 | 500,000 | 0.52  | 1785.530000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1785.530000000 | 0.01 | 0.1 | USD |
| 171,445 | DE000NG4 QMV5 | 500,000 | 0.65  | 1787.030000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1787.030000000 | 0.01 | 0.1 | USD |
| 171,446 | DE000NG4 QMW3 | 500,000 | 0.77  | 1788.530000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1788.530000000 | 0.01 | 0.1 | USD |
| 171,447 | DE000NG4 QMX1 | 500,000 | 0.9   | 1790.030000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1790.030000000 | 0.01 | 0.1 | USD |
| 171,448 | DE000NG4 QMY9 | 500,000 | 1.03  | 1791.530000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1791.530000000 | 0.01 | 0.1 | USD |
| 171,449 | DE000NG4 QMZ6 | 500,000 | 1.16  | 1793.030000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1793.030000000 | 0.01 | 0.1 | USD |
| 171,450 | DE000NG4 QM07 | 500,000 | 1.29  | 1794.530000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1794.530000000 | 0.01 | 0.1 | USD |
| 171,451 | DE000NG4 QM15 | 500,000 | 1.42  | 1796.030000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1796.030000000 | 0.01 | 0.1 | USD |
| 171,452 | DE000NG4 QM23 | 500,000 | 1.55  | 1797.530000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1797.530000000 | 0.01 | 0.1 | USD |
| 171,453 | DE000NG4 QM31 | 500,000 | 1.68  | 1799.030000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1799.030000000 | 0.01 | 0.1 | USD |
| 171,454 | DE000NG4 QM49 | 500,000 | 1.8   | 1800.530000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1800.530000000 | 0.01 | 0.1 | USD |
| 171,455 | DE000NG4 QM56 | 500,000 | 1.93  | 1802.030000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 1802.030000000 | 0.01 | 0.1 | USD |
| 171,456 | DE000NG4 QM64 | 500,000 | 45.79 | 2313.210000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2313.210000000 | 0.01 | 0.1 | USD |
| 171,457 | DE000NG4 QM72 | 500,000 | 45.92 | 2314.710000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2314.710000000 | 0.01 | 0.1 | USD |
| 171,458 | DE000NG4 QM80 | 500,000 | 46.05 | 2316.210000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2316.210000000 | 0.01 | 0.1 | USD |
| 171,459 | DE000NG4 QM98 | 500,000 | 46.18 | 2317.710000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2317.710000000 | 0.01 | 0.1 | USD |
| 171,460 | DE000NG4 QNA7 | 500,000 | 46.31 | 2319.210000000 | 3.5 | 5.0 | 3.0 | 20.0 | 0.0 | 2319.210000000 | 0.01 | 0.1 | USD |

|             |                  |           |       |                         |     |     |      |      |     |                         |      |     |     |
|-------------|------------------|-----------|-------|-------------------------|-----|-----|------|------|-----|-------------------------|------|-----|-----|
| 171,46<br>1 | DE000NG4<br>QNB5 | 500,000   | 46.44 | 2320.71<br>000000<br>00 | 3.5 | 5.0 | 3.0  | 20.0 | 0.0 | 2320.71<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,46<br>2 | DE000NG4<br>QNC3 | 500,000   | 46.56 | 2322.21<br>000000<br>00 | 3.5 | 5.0 | 3.0  | 20.0 | 0.0 | 2322.21<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,46<br>3 | DE000NG4<br>QND1 | 500,000   | 46.69 | 2323.71<br>000000<br>00 | 3.5 | 5.0 | 3.0  | 20.0 | 0.0 | 2323.71<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,46<br>4 | DE000NG4<br>QNE9 | 500,000   | 46.82 | 2325.21<br>000000<br>00 | 3.5 | 5.0 | 3.0  | 20.0 | 0.0 | 2325.21<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,46<br>5 | DE000NG4<br>QNF6 | 500,000   | 46.95 | 2326.71<br>000000<br>00 | 3.5 | 5.0 | 3.0  | 20.0 | 0.0 | 2326.71<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,46<br>6 | DE000NG4<br>QNG4 | 500,000   | 47.08 | 2328.21<br>000000<br>00 | 3.5 | 5.0 | 3.0  | 20.0 | 0.0 | 2328.21<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,46<br>7 | DE000NG4<br>QNH2 | 1,000,000 | 0.22  | 5.25870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 5.25000<br>00000        | 0.01 | 1.0 | USD |
| 171,46<br>8 | DE000NG4<br>QNJ8 | 1,000,000 | 0.39  | 5.45870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 5.45000<br>00000        | 0.01 | 1.0 | USD |
| 171,46<br>9 | DE000NG4<br>QNK6 | 1,000,000 | 0.56  | 5.65870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 5.65000<br>00000        | 0.01 | 1.0 | USD |
| 171,47<br>0 | DE000NG4<br>QNL4 | 1,000,000 | 0.74  | 5.85870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 5.85000<br>00000        | 0.01 | 1.0 | USD |
| 171,47<br>1 | DE000NG4<br>QNM2 | 1,000,000 | 0.91  | 6.05870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 6.05000<br>00000        | 0.01 | 1.0 | USD |
| 171,47<br>2 | DE000NG4<br>QNN0 | 1,000,000 | 1.08  | 6.25870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 6.25000<br>00000        | 0.01 | 1.0 | USD |
| 171,47<br>3 | DE000NG4<br>QNP5 | 1,000,000 | 1.25  | 6.45870<br>00000        | 3.5 | 5.0 | 10.0 | 20.0 | 0.0 | 6.45000<br>00000        | 0.01 | 1.0 | USD |
| 171,47<br>4 | DE000NG4<br>QNQ3 | 200,000   | 2.9   | 2115.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2115.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,47<br>5 | DE000NG4<br>QNR1 | 200,000   | 3.33  | 2120.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2120.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,47<br>6 | DE000NG4<br>QNS9 | 200,000   | 3.76  | 2125.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2125.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,47<br>7 | DE000NG4<br>QNT7 | 200,000   | 4.19  | 2130.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2130.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,47<br>8 | DE000NG4<br>QNU5 | 200,000   | 4.62  | 2135.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2135.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,47<br>9 | DE000NG4<br>QNV3 | 200,000   | 5.05  | 2140.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2140.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,48<br>0 | DE000NG4<br>QNW1 | 200,000   | 5.48  | 2145.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2145.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,48<br>1 | DE000NG4<br>QNX9 | 200,000   | 5.91  | 2150.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2150.52<br>000000<br>00 | 0.01 | 0.1 | USD |
| 171,48<br>2 | DE000NG4<br>QNY7 | 200,000   | 6.34  | 2155.52<br>000000<br>00 | 3.5 | 5.0 | 5.0  | 20.0 | 0.0 | 2155.52<br>000000<br>00 | 0.01 | 0.1 | USD |

|         |               |         |       |                |     |     |     |      |     |                |      |     |     |
|---------|---------------|---------|-------|----------------|-----|-----|-----|------|-----|----------------|------|-----|-----|
| 171,483 | DE000NG4 QNZ4 | 200,000 | 6.76  | 2160.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2160.52000000  | 0.01 | 0.1 | USD |
| 171,484 | DE000NG4 QN06 | 200,000 | 7.19  | 2165.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2165.52000000  | 0.01 | 0.1 | USD |
| 171,485 | DE000NG4 QN14 | 200,000 | 7.62  | 2170.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2170.52000000  | 0.01 | 0.1 | USD |
| 171,486 | DE000NG4 QN22 | 200,000 | 8.05  | 2175.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2175.52000000  | 0.01 | 0.1 | USD |
| 171,487 | DE000NG4 QN30 | 200,000 | 8.48  | 2180.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2180.52000000  | 0.01 | 0.1 | USD |
| 171,488 | DE000NG4 QN48 | 200,000 | 8.91  | 2185.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2185.52000000  | 0.01 | 0.1 | USD |
| 171,489 | DE000NG4 QN55 | 200,000 | 9.34  | 2190.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2190.52000000  | 0.01 | 0.1 | USD |
| 171,490 | DE000NG4 QN63 | 200,000 | 9.77  | 2195.52000000  | 3.5 | 5.0 | 5.0 | 20.0 | 0.0 | 2195.52000000  | 0.01 | 0.1 | USD |
| 171,491 | DE000NG4 QN71 | 250,000 | 13.13 | 97.9000000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 97.9000000000  | 0.01 | 1.0 | USD |
| 171,492 | DE000NG4 QN89 | 250,000 | 13.34 | 98.1500000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.1500000000  | 0.01 | 1.0 | USD |
| 171,493 | DE000NG4 QN97 | 250,000 | 13.56 | 98.4000000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.4000000000  | 0.01 | 1.0 | USD |
| 171,494 | DE000NG4 QPA2 | 250,000 | 13.77 | 98.6500000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.6500000000  | 0.01 | 1.0 | USD |
| 171,495 | DE000NG4 QPB0 | 250,000 | 13.99 | 98.9000000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 98.9000000000  | 0.01 | 1.0 | USD |
| 171,496 | DE000NG4 QPC8 | 250,000 | 14.2  | 99.1500000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.1500000000  | 0.01 | 1.0 | USD |
| 171,497 | DE000NG4 QPD6 | 250,000 | 14.41 | 99.4000000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.4000000000  | 0.01 | 1.0 | USD |
| 171,498 | DE000NG4 QPE4 | 250,000 | 14.63 | 99.6500000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.6500000000  | 0.01 | 1.0 | USD |
| 171,499 | DE000NG4 QPF1 | 250,000 | 14.84 | 99.9000000000  | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 99.9000000000  | 0.01 | 1.0 | USD |
| 171,500 | DE000NG4 QPG9 | 250,000 | 15.06 | 100.1500000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.1500000000 | 0.01 | 1.0 | USD |
| 171,501 | DE000NG4 QPH7 | 250,000 | 15.27 | 100.4000000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.4000000000 | 0.01 | 1.0 | USD |
| 171,502 | DE000NG4 QPJ3 | 250,000 | 15.49 | 100.6500000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.6500000000 | 0.01 | 1.0 | USD |
| 171,503 | DE000NG4 QPK1 | 250,000 | 15.7  | 100.9000000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 100.9000000000 | 0.01 | 1.0 | USD |
| 171,504 | DE000NG4 QPL9 | 250,000 | 15.92 | 101.1500000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.1500000000 | 0.01 | 1.0 | USD |
| 171,505 | DE000NG4 QPM7 | 250,000 | 16.13 | 101.4000000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.4000000000 | 0.01 | 1.0 | USD |

|         |               |         |       |               |     |     |     |      |     |               |      |     |     |
|---------|---------------|---------|-------|---------------|-----|-----|-----|------|-----|---------------|------|-----|-----|
|         |               |         |       |               |     |     |     |      |     | 0             |      |     |     |
| 171,506 | DE000NG4 QPN5 | 250,000 | 16.34 | 101.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.650000000 | 0.01 | 1.0 | USD |
| 171,507 | DE000NG4 QPP0 | 250,000 | 16.56 | 101.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 101.900000000 | 0.01 | 1.0 | USD |
| 171,508 | DE000NG4 QPQ8 | 250,000 | 16.77 | 102.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.150000000 | 0.01 | 1.0 | USD |
| 171,509 | DE000NG4 QPR6 | 250,000 | 16.99 | 102.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.400000000 | 0.01 | 1.0 | USD |
| 171,510 | DE000NG4 QPS4 | 250,000 | 17.2  | 102.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.650000000 | 0.01 | 1.0 | USD |
| 171,511 | DE000NG4 QPT2 | 250,000 | 17.42 | 102.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 102.900000000 | 0.01 | 1.0 | USD |
| 171,512 | DE000NG4 QPU0 | 250,000 | 17.63 | 103.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.150000000 | 0.01 | 1.0 | USD |
| 171,513 | DE000NG4 QPV8 | 250,000 | 17.85 | 103.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.400000000 | 0.01 | 1.0 | USD |
| 171,514 | DE000NG4 QPW6 | 250,000 | 18.06 | 103.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.650000000 | 0.01 | 1.0 | USD |
| 171,515 | DE000NG4 QPX4 | 250,000 | 18.28 | 103.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 103.900000000 | 0.01 | 1.0 | USD |
| 171,516 | DE000NG4 QPY2 | 250,000 | 18.49 | 104.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 104.150000000 | 0.01 | 1.0 | USD |
| 171,517 | DE000NG4 QPZ9 | 250,000 | 18.7  | 104.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 104.400000000 | 0.01 | 1.0 | USD |
| 171,518 | DE000NG4 QP04 | 250,000 | 18.92 | 104.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 104.650000000 | 0.01 | 1.0 | USD |
| 171,519 | DE000NG4 QP12 | 250,000 | 19.13 | 104.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 104.900000000 | 0.01 | 1.0 | USD |
| 171,520 | DE000NG4 QP20 | 250,000 | 19.35 | 105.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 105.150000000 | 0.01 | 1.0 | USD |
| 171,521 | DE000NG4 QP38 | 250,000 | 19.56 | 105.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 105.400000000 | 0.01 | 1.0 | USD |
| 171,522 | DE000NG4 QP46 | 250,000 | 19.78 | 105.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 105.650000000 | 0.01 | 1.0 | USD |
| 171,523 | DE000NG4 QP53 | 250,000 | 19.99 | 105.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 105.900000000 | 0.01 | 1.0 | USD |
| 171,524 | DE000NG4 QP61 | 250,000 | 20.21 | 106.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 106.150000000 | 0.01 | 1.0 | USD |
| 171,525 | DE000NG4 QP79 | 250,000 | 20.42 | 106.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 106.400000000 | 0.01 | 1.0 | USD |

|             |                  |         |       |                        |     |     |     |      |     |                        |      |     |     |
|-------------|------------------|---------|-------|------------------------|-----|-----|-----|------|-----|------------------------|------|-----|-----|
|             |                  |         |       | 0                      |     |     |     |      |     | 0                      |      |     |     |
| 171,52<br>6 | DE000NG4<br>QP87 | 250,000 | 20.63 | 106.650<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 106.650<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,52<br>7 | DE000NG4<br>QP95 | 250,000 | 20.85 | 106.900<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 106.900<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,52<br>8 | DE000NG4<br>QQA0 | 250,000 | 21.06 | 107.150<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 107.150<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,52<br>9 | DE000NG4<br>QQB8 | 250,000 | 21.28 | 107.400<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 107.400<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>0 | DE000NG4<br>QQC6 | 250,000 | 21.49 | 107.650<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 107.650<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>1 | DE000NG4<br>QQD4 | 250,000 | 21.71 | 107.900<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 107.900<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>2 | DE000NG4<br>QQE2 | 250,000 | 21.92 | 108.150<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 108.150<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>3 | DE000NG4<br>QQF9 | 250,000 | 22.14 | 108.400<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 108.400<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>4 | DE000NG4<br>QQG7 | 250,000 | 22.35 | 108.650<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 108.650<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>5 | DE000NG4<br>QQH5 | 250,000 | 22.57 | 108.900<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 108.900<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>6 | DE000NG4<br>QQJ1 | 250,000 | 22.78 | 109.150<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 109.150<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>7 | DE000NG4<br>QQK9 | 250,000 | 22.99 | 109.400<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 109.400<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>8 | DE000NG4<br>QQL7 | 250,000 | 23.21 | 109.650<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 109.650<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,53<br>9 | DE000NG4<br>QQM5 | 250,000 | 23.42 | 109.900<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 109.900<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,54<br>0 | DE000NG4<br>QQN3 | 250,000 | 23.64 | 110.150<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 110.150<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,54<br>1 | DE000NG4<br>QQP8 | 250,000 | 23.85 | 110.400<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 110.400<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,54<br>2 | DE000NG4<br>QQQ6 | 250,000 | 24.07 | 110.650<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 110.650<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,54<br>3 | DE000NG4<br>QQR4 | 250,000 | 24.28 | 110.900<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 110.900<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,54<br>4 | DE000NG4<br>QQS2 | 250,000 | 24.5  | 111.150<br>000000<br>0 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 111.150<br>000000<br>0 | 0.01 | 1.0 | USD |
| 171,54<br>5 | DE000NG4<br>QQT0 | 250,000 | 24.71 | 111.400<br>000000      | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 111.400<br>000000      | 0.01 | 1.0 | USD |

|         |              |         |       |               |     |     |     |      |     |               |      |     |     |
|---------|--------------|---------|-------|---------------|-----|-----|-----|------|-----|---------------|------|-----|-----|
|         |              |         |       | 0             |     |     |     |      |     | 0             |      |     |     |
| 171,546 | DE000NG4QQU8 | 250,000 | 24.92 | 111.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 111.650000000 | 0.01 | 1.0 | USD |
| 171,547 | DE000NG4QQV6 | 250,000 | 25.14 | 111.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 111.900000000 | 0.01 | 1.0 | USD |
| 171,548 | DE000NG4QQW4 | 250,000 | 25.35 | 112.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 112.150000000 | 0.01 | 1.0 | USD |
| 171,549 | DE000NG4QQX2 | 250,000 | 25.57 | 112.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 112.400000000 | 0.01 | 1.0 | USD |
| 171,550 | DE000NG4QQY0 | 250,000 | 25.78 | 112.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 112.650000000 | 0.01 | 1.0 | USD |
| 171,551 | DE000NG4QQZ7 | 250,000 | 26.0  | 112.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 112.900000000 | 0.01 | 1.0 | USD |
| 171,552 | DE000NG4QQ3  | 250,000 | 26.21 | 113.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 113.150000000 | 0.01 | 1.0 | USD |
| 171,553 | DE000NG4QQ11 | 250,000 | 26.43 | 113.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 113.400000000 | 0.01 | 1.0 | USD |
| 171,554 | DE000NG4QQ29 | 250,000 | 26.64 | 113.650000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 113.650000000 | 0.01 | 1.0 | USD |
| 171,555 | DE000NG4QQ37 | 250,000 | 26.86 | 113.900000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 113.900000000 | 0.01 | 1.0 | USD |
| 171,556 | DE000NG4QQ45 | 250,000 | 27.07 | 114.150000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 114.150000000 | 0.01 | 1.0 | USD |
| 171,557 | DE000NG4QQ52 | 250,000 | 27.28 | 114.400000000 | 3.5 | 5.0 | 7.5 | 20.0 | 0.0 | 114.400000000 | 0.01 | 1.0 | USD |

**ADDITIONAL SPECIFIC PRODUCT RELATED PROVISIONS:**

|    |                                     |                |
|----|-------------------------------------|----------------|
| 24 | <b>Index Certificate Provisions</b> | Not Applicable |
|----|-------------------------------------|----------------|

|    |                                     |                |
|----|-------------------------------------|----------------|
| 25 | <b>Share Certificate Provisions</b> | Not Applicable |
|----|-------------------------------------|----------------|

|    |  |                |
|----|--|----------------|
| 26 | <b>Currency Certificate Provisions</b> | Not Applicable |
|----|--|----------------|

|    |   |            |
|----|---|------------|
| 27 | <b>Commodity Certificate Provisions</b> | Applicable |
|----|---|------------|

| Series Number of the Certificates | ISIN Code | (i) Commodity | (ii) Commodity Reference Price | (iii) Price Source/ Reference Dealers | (iv) Specified Price | (v) Delivery Dates | (vi) Rollover Date | (vii) Exchange | (viii) Valuation Time |
|-----------------------------------|-----------|---------------|--------------------------------|---------------------------------------|----------------------|--------------------|--------------------|----------------|-----------------------|
|-----------------------------------|-----------|---------------|--------------------------------|---------------------------------------|----------------------|--------------------|--------------------|----------------|-----------------------|

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,409 | DE000N<br>G4QLT1 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,410 | DE000N<br>G4QLU9 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|             |                  |                    |                   |   |              |   |   |                            |   |
|-------------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,41<br>1 | DE000N<br>G4QLV7 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,41<br>2 | DE000N<br>G4QLW5 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,413 | DE000N<br>G4QLX3 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,414 | DE000N<br>G4QLY1 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,415 | DE000N<br>G4QLZ8 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,416 | DE000N<br>G4QL08 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,417 | DE000N<br>G4QL16 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,418 | DE000N<br>G4QL24 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,419 | DE000N<br>G4QL32 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,420 | DE000N<br>G4QL40 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|             |                  |                    |                   |   |              |   |   |                            |   |
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| 171,42<br>1 | DE000N<br>G4QL57 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,42<br>2 | DE000N<br>G4QL65 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,423 | DE000N<br>G4QL73 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,424 | DE000N<br>G4QL81 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,425 | DE000N<br>G4QL99 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,426 | DE000N<br>G4QMA9 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,427 | DE000N<br>G4QMB7 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,428 | DE000N<br>G4QMC5 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,429 | DE000N<br>G4QMD3 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,430 | DE000N<br>G4QME1 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,431 | DE000N<br>G4QMF8 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,432 | DE000N<br>G4QMG6 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,433 | DE000N<br>G4QMH4 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,434 | DE000N<br>G4QMJ0 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,435 | DE000N<br>G4QMK8 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,436 | DE000N<br>G4QML6 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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| 171,437 | DE000N<br>G4QMM4 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,438 | DE000N<br>G4QMN2 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,439 | DE000N<br>G4QMP7 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,440 | DE000N<br>G4QMQ5 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|             |                  |                    |                   |   |              |   |   |                            |   |
|-------------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,44<br>1 | DE000N<br>G4QMR3 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,44<br>2 | DE000N<br>G4QMS1 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                    |                   |   |              |   |   |                            |   |
|---------|------------------|--------------------|-------------------|---|--------------|---|---|----------------------------|---|
| 171,443 | DE000N<br>G4QMT9 | Brent<br>Crude Oil | Oil-Brent<br>-ICE | Initially<br>Bloomberg<br>code: COZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,444 | DE000N<br>G4QMU7 | Gold               | Gold-Spot         | GOLD SPOT<br>\$/OZ<br>(Bloomberg<br>code: XAU<br><Crcny>)   | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|             |                      |      |           |  |              |   |   |                            |   |
|-------------|----------------------|------|-----------|--|--------------|---|---|----------------------------|---|
| 171,44<br>5 | DE000N<br>G4QMV5     | Gold | Gold-Spot | GOLD SPOT<br>\$/OZ<br>(Bloomberg<br>code: XAU<br><Crcy>) | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,44<br>6 | DE000N<br>G4QMW<br>3 | Gold | Gold-Spot | GOLD SPOT<br>\$/OZ<br>(Bloomberg<br>code: XAU<br><Crcy>) | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,447 | DE000N<br>G4QMX1 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,448 | DE000N<br>G4QMY9 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,449 | DE000N<br>G4QMZ6 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,450 | DE000N<br>G4QM07 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,451 | DE000N<br>G4QM15 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,452 | DE000N<br>G4QM23 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,453 | DE000N<br>G4QM31 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,454 | DE000N<br>G4QM49 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,455 | DE000N<br>G4QM56 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,456 | DE000N<br>G4QM64 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,457 | DE000N<br>G4QM72 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,458 | DE000N<br>G4QM80 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,459 | DE000N<br>G4QM98 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,460 | DE000N<br>G4QNA7 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,461 | DE000N<br>G4QNB5 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,462 | DE000N<br>G4QNC3 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |      |           |  |           |  |  |                      |                                      |
|---------|------------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,463 | DE000N<br>G4QND1 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,464 | DE000N<br>G4QNE9 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |              |      |           |  |           |  |  |                      |                                      |
|---------|--------------|------|-----------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,465 | DE000NG4QNF6 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,466 | DE000NG4QNG4 | Gold | Gold-Spot | GOLD SPOT \$/OZ (Bloomberg code: XAU <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |              |             |                    |  |           |  |  |                      |                                      |
|---------|--------------|-------------|--------------------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,467 | DE000NG4QNH2 | Natural Gas | Natural Gas-NY MEX | Initially Bloomberg code: NGX21 <Cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract. | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,468 | DE000NG4QNJ8 | Natural Gas | Natural Gas-NY MEX | Initially Bloomberg code: NGX21 <Cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract. | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |             |                    |  |           |  |  |                      |                                      |
|---------|------------------|-------------|--------------------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,469 | DE000N<br>G4QNK6 | Natural Gas | Natural Gas-NY MEX | Initially Bloomberg code: NGX21 <Cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract. | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,470 | DE000N<br>G4QNL4 | Natural Gas | Natural Gas-NY MEX | Initially Bloomberg code: NGX21 <Cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract. | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |                |                          |  |              |   |   |                            |   |
|---------|------------------|----------------|--------------------------|--|--------------|---|---|----------------------------|---|
| 171,471 | DE000N<br>G4QNM2 | Natural<br>Gas | Natural<br>Gas-NY<br>MEX | Initially<br>Bloomberg<br>code: NGX21<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,472 | DE000N<br>G4QNN0 | Natural<br>Gas | Natural<br>Gas-NY<br>MEX | Initially<br>Bloomberg<br>code: NGX21<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|-------------|--------------------|--|-----------|--|--|----------------------|--------------------------------------|
| 171,473 | DE000N<br>G4QNP5 | Natural Gas | Natural Gas-NY MEX | Initially Bloomberg code: NGX21 <Cmdty> and after the first Rollover Date the Bloomberg page referring to the relevant Futures Contract. | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,474 | DE000N<br>G4QNP3 | Palladium   | Palladium-Spot     | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Cmncy>)   | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

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| 171,475 | DE000NG4QNR1 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,476 | DE000NG4QNS9 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

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|---------|------------------|-----------|----------------|---|-----------|--|--|----------------------|--------------------------------------|
| 171,477 | DE000N<br>G4QNT7 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,478 | DE000N<br>G4QNU5 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

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|---------|------------------|-----------|----------------|---|-----------|--|--|----------------------|--------------------------------------|
| 171,479 | DE000N<br>G4QNV3 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,480 | DE000N<br>G4QNW1 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|             |                  |           |                |   |              |   |   |                            |   |
|-------------|------------------|-----------|----------------|---|--------------|---|---|----------------------------|---|
| 171,48<br>1 | DE000N<br>G4QNX9 | Palladium | Palladium-Spot | PALLADIUM<br>SPOT \$/OZ<br>(Bloomberg<br>code: XPD<br><Crcy>) | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,48<br>2 | DE000N<br>G4QNY7 | Palladium | Palladium-Spot | PALLADIUM<br>SPOT \$/OZ<br>(Bloomberg<br>code: XPD<br><Crcy>) | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|-----------|----------------|---|-----------|--|--|----------------------|--------------------------------------|
| 171,483 | DE000N<br>G4QNZ4 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,484 | DE000N<br>G4QN06 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

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| 171,485 | DE000NG4QN14 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,486 | DE000NG4QN22 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

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|---------|--------------|-----------|----------------|---|-----------|--|--|----------------------|--------------------------------------|
| 171,487 | DE000NG4QN30 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,488 | DE000NG4QN48 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

|         |                  |           |                |   |           |  |  |                      |                                      |
|---------|------------------|-----------|----------------|---|-----------|--|--|----------------------|--------------------------------------|
| 171,489 | DE000N<br>G4QN55 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |
| 171,490 | DE000N<br>G4QN63 | Palladium | Palladium-Spot | PALLADIUM SPOT \$/OZ (Bloomberg code: XPD <Crcy>) | The price | (i) First nearby month of expiration or (ii) the month of expiration with the highest volumes, as determined by the Calculation Agent. | A date, as determined by the Calculation Agent, in the period commencing on the previous Rollover Date (or in the case of the first Rollover Date the Issue Date) and ending not less than 5 Commodity Business Days prior to the last trading date of the relevant Futures Contract of the Commodity. | ICE Futures US Softs | The close of trading on the Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,491 | DE000N<br>G4QN71 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,492 | DE000N<br>G4QN89 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,493 | DE000N<br>G4QN97 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,494 | DE000N<br>G4QPA2 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,495 | DE000N<br>G4QPB0 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,496 | DE000N<br>G4QPC8 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,497 | DE000N<br>G4QPD6 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,498 | DE000N<br>G4QPE4 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,499 | DE000N<br>G4QPF1 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,500 | DE000N<br>G4QPG9 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,501 | DE000N<br>G4QPH7 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,502 | DE000N<br>G4QPJ3 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,503 | DE000N<br>G4QPK1 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,504 | DE000N<br>G4QPL9 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,505 | DE000N<br>G4QPM7 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,506 | DE000N<br>G4QPN5 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,507 | DE000N<br>G4QPP0 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,508 | DE000N<br>G4QPQ8 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,509 | DE000N<br>G4QPR6 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,510 | DE000N<br>G4QPS4 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|-------------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,51<br>1 | DE000N<br>G4QPT2 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,51<br>2 | DE000N<br>G4QPU0 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,513 | DE000N<br>G4QPV8 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,514 | DE000N<br>G4QPW6 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,515 | DE000N<br>G4QPX4 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,516 | DE000N<br>G4QPY2 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,517 | DE000N<br>G4QPZ9 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,518 | DE000N<br>G4QP04 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,519 | DE000N<br>G4QP12 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,520 | DE000N<br>G4QP20 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|             |                  |                  |                       |   |              |   |   |                            |   |
|-------------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,52<br>1 | DE000N<br>G4QP38 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,52<br>2 | DE000N<br>G4QP46 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,523 | DE000N<br>G4QP53 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,524 | DE000N<br>G4QP61 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,525 | DE000N<br>G4QP79 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,526 | DE000N<br>G4QP87 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,527 | DE000N<br>G4QP95 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,528 | DE000N<br>G4QQA0 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,529 | DE000N<br>G4QQB8 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,530 | DE000N<br>G4QQC6 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,531 | DE000N<br>G4QQD4 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,532 | DE000N<br>G4QQE2 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,533 | DE000N<br>G4QQF9 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,534 | DE000N<br>G4QQG7 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,535 | DE000N<br>G4QQH5 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,536 | DE000N<br>G4QQJ1 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,537 | DE000N<br>G4QK9  | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,538 | DE000N<br>G4QQL7 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,539 | DE000N<br>G4QQM5 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,540 | DE000N<br>G4QQN3 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|-------------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,54<br>1 | DE000N<br>G4QQP8 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,54<br>2 | DE000N<br>G4QQQ6 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,543 | DE000N<br>G4QQR4 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,544 | DE000N<br>G4QQS2 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,545 | DE000N<br>G4QQT0 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,546 | DE000N<br>G4QQU8 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,547 | DE000N<br>G4QQV6 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,548 | DE000N<br>G4QQW4 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,549 | DE000N<br>G4QQX2 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,550 | DE000N<br>G4QQY0 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

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|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,551 | DE000N<br>G4QQZ7 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,552 | DE000N<br>G4QQ03 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,553 | DE000N<br>G4QQ11 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,554 | DE000N<br>G4QQ29 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,555 | DE000N<br>G4QQ37 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
| 171,556 | DE000N<br>G4QQ45 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmdty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |

|         |                  |                  |                       |   |              |   |   |                            |   |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|
| 171,557 | DE000N<br>G4QQ52 | WTI<br>Crude Oil | OIL-WTI<br>-NYME<br>X | Initially<br>Bloomberg<br>code: CLZ1<br><Cmnty> and<br>after the first<br>Rollover Date<br>the Bloomberg<br>page referring<br>to the relevant<br>Futures<br>Contract. | The<br>price | (i) First<br>nearby<br>month<br>of<br>expiratio<br>n or (ii)<br>the<br>month<br>of<br>expiratio<br>n with<br>the<br>highest<br>volumes, a<br>s<br>determin<br>ed by<br>the<br>Calculati<br>on<br>Agent. | A date, as<br>determined<br>by the<br>Calculation<br>Agent, in the<br>period<br>commencing<br>on the<br>previous<br>Rollover<br>Date (or in<br>the case of<br>the first<br>Rollover<br>Date the<br>Issue Date)<br>and ending<br>not less than<br>5<br>Commodity<br>Business<br>Days prior to<br>the last<br>trading date<br>of the<br>relevant<br>Futures<br>Contract of<br>the<br>Commodity. | ICE<br>Futures<br>US Softs | The close<br>of trading<br>on the<br>Exchange |
|---------|------------------|------------------|-----------------------|---|--------------|---|---|----------------------------|---|

|    |                                    |                |
|----|------------------------------------|----------------|
| 28 | <b>Fund Certificate Provisions</b> | Not Applicable |
|----|------------------------------------|----------------|

|    |   |                |
|----|---|----------------|
| 29 | <b>Government Bond Certificate Provisions</b> | Not Applicable |
|----|---|----------------|

|    |  |                |
|----|--|----------------|
| 30 | <b>Other Bond Certificate Provisions</b> | Not Applicable |
|----|--|----------------|

|    |   |                |
|----|---|----------------|
| 31 | <b>Index Futures Certificate Provisions</b> | Not Applicable |
|----|---|----------------|

Signed on behalf of the Issuer:

By: .....

*Duly authorised*

By: .....

*Duly authorised*

## PART B – OTHER INFORMATION

### 1 LISTING

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

### 2 RATINGS

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

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

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

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

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

### 5 INFORMATION CONCERNING THE UNDERLYING

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

## 6 POST-ISSUANCE INFORMATION

Post-issuance information will be made available on the website of the Issuer [www.ingmarkets.de](http://www.ingmarkets.de), [www.ingsprinters.nl](http://www.ingsprinters.nl), [www.ingturbo.fr](http://www.ingturbo.fr) or any successor 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 |
|---------------|------------------|---------------------------|
| DE000NG4QLT1  | Not Applicable   | NG4QLT                    |
| DE000NG4QLU9  | Not Applicable   | NG4QLU                    |
| DE000NG4QLV7  | Not Applicable   | NG4QLV                    |
| DE000NG4QLW5  | Not Applicable   | NG4QLW                    |
| DE000NG4QLX3  | Not Applicable   | NG4QLX                    |
| DE000NG4QLY1  | Not Applicable   | NG4QLY                    |
| DE000NG4QLZ8  | Not Applicable   | NG4QLZ                    |
| DE000NG4QL08  | Not Applicable   | NG4QL0                    |
| DE000NG4QL16  | Not Applicable   | NG4QL1                    |
| DE000NG4QL24  | Not Applicable   | NG4QL2                    |
| DE000NG4QL32  | Not Applicable   | NG4QL3                    |
| DE000NG4QL40  | Not Applicable   | NG4QL4                    |
| DE000NG4QL57  | Not Applicable   | NG4QL5                    |
| DE000NG4QL65  | Not Applicable   | NG4QL6                    |

|              |                |        |
|--------------|----------------|--------|
| DE000NG4QL73 | Not Applicable | NG4QL7 |
| DE000NG4QL81 | Not Applicable | NG4QL8 |
| DE000NG4QL99 | Not Applicable | NG4QL9 |
| DE000NG4QMA9 | Not Applicable | NG4QMA |
| DE000NG4QMB7 | Not Applicable | NG4QMB |
| DE000NG4QMC5 | Not Applicable | NG4QMC |
| DE000NG4QMD3 | Not Applicable | NG4QMD |
| DE000NG4QME1 | Not Applicable | NG4QME |
| DE000NG4QMF8 | Not Applicable | NG4QMF |
| DE000NG4QMG6 | Not Applicable | NG4QMG |
| DE000NG4QMH4 | Not Applicable | NG4QMH |
| DE000NG4QMJ0 | Not Applicable | NG4QMJ |
| DE000NG4QMK8 | Not Applicable | NG4QMK |
| DE000NG4QML6 | Not Applicable | NG4QML |
| DE000NG4QMM4 | Not Applicable | NG4QMM |
| DE000NG4QMN2 | Not Applicable | NG4QMN |
| DE000NG4QMP7 | Not Applicable | NG4QMP |
| DE000NG4QMQ5 | Not Applicable | NG4QMQ |
| DE000NG4QMR3 | Not Applicable | NG4QMR |
| DE000NG4QMS1 | Not Applicable | NG4QMS |
| DE000NG4QMT9 | Not Applicable | NG4QMT |
| DE000NG4QMU7 | Not Applicable | NG4QMU |
| DE000NG4QMV5 | Not Applicable | NG4QMV |
| DE000NG4QMW3 | Not Applicable | NG4QMW |
| DE000NG4QMX1 | Not Applicable | NG4QMX |
| DE000NG4QMY9 | Not Applicable | NG4QMY |
| DE000NG4QMZ6 | Not Applicable | NG4QMZ |
| DE000NG4QM07 | Not Applicable | NG4QM0 |
| DE000NG4QM15 | Not Applicable | NG4QM1 |
| DE000NG4QM23 | Not Applicable | NG4QM2 |
| DE000NG4QM31 | Not Applicable | NG4QM3 |
| DE000NG4QM49 | Not Applicable | NG4QM4 |
| DE000NG4QM56 | Not Applicable | NG4QM5 |
| DE000NG4QM64 | Not Applicable | NG4QM6 |
| DE000NG4QM72 | Not Applicable | NG4QM7 |
| DE000NG4QM80 | Not Applicable | NG4QM8 |
| DE000NG4QM98 | Not Applicable | NG4QM9 |
| DE000NG4QNA7 | Not Applicable | NG4QNA |
| DE000NG4QNB5 | Not Applicable | NG4QNB |
| DE000NG4QNC3 | Not Applicable | NG4QNC |
| DE000NG4QND1 | Not Applicable | NG4QND |
| DE000NG4QNE9 | Not Applicable | NG4QNE |
| DE000NG4QNF6 | Not Applicable | NG4QNF |
| DE000NG4QNG4 | Not Applicable | NG4QNG |
| DE000NG4QNH2 | Not Applicable | NG4QNH |
| DE000NG4QNJ8 | Not Applicable | NG4QNJ |
| DE000NG4QNK6 | Not Applicable | NG4QNK |
| DE000NG4QNL4 | Not Applicable | NG4QNL |
| DE000NG4QNM2 | Not Applicable | NG4QNM |
| DE000NG4QNN0 | Not Applicable | NG4QNN |
| DE000NG4QNP5 | Not Applicable | NG4QNP |
| DE000NG4QNQ3 | Not Applicable | NG4QNQ |

|              |                |        |
|--------------|----------------|--------|
| DE000NG4QNR1 | Not Applicable | NG4QNR |
| DE000NG4QNS9 | Not Applicable | NG4QNS |
| DE000NG4QNT7 | Not Applicable | NG4QNT |
| DE000NG4QNU5 | Not Applicable | NG4QNU |
| DE000NG4QNV3 | Not Applicable | NG4QNV |
| DE000NG4QNW1 | Not Applicable | NG4QNW |
| DE000NG4QNX9 | Not Applicable | NG4QNX |
| DE000NG4QNY7 | Not Applicable | NG4QNY |
| DE000NG4QNZ4 | Not Applicable | NG4QNZ |
| DE000NG4QN06 | Not Applicable | NG4QN0 |
| DE000NG4QN14 | Not Applicable | NG4QN1 |
| DE000NG4QN22 | Not Applicable | NG4QN2 |
| DE000NG4QN30 | Not Applicable | NG4QN3 |
| DE000NG4QN48 | Not Applicable | NG4QN4 |
| DE000NG4QN55 | Not Applicable | NG4QN5 |
| DE000NG4QN63 | Not Applicable | NG4QN6 |
| DE000NG4QN71 | Not Applicable | NG4QN7 |
| DE000NG4QN89 | Not Applicable | NG4QN8 |
| DE000NG4QN97 | Not Applicable | NG4QN9 |
| DE000NG4QPA2 | Not Applicable | NG4QPA |
| DE000NG4QPB0 | Not Applicable | NG4QPB |
| DE000NG4QPC8 | Not Applicable | NG4QPC |
| DE000NG4QPD6 | Not Applicable | NG4QPD |
| DE000NG4QPE4 | Not Applicable | NG4QPE |
| DE000NG4QPF1 | Not Applicable | NG4QPF |
| DE000NG4QPG9 | Not Applicable | NG4QPG |
| DE000NG4QPH7 | Not Applicable | NG4QPH |
| DE000NG4QPJ3 | Not Applicable | NG4QPJ |
| DE000NG4QPK1 | Not Applicable | NG4QPK |
| DE000NG4QPL9 | Not Applicable | NG4QPL |
| DE000NG4QPM7 | Not Applicable | NG4QPM |
| DE000NG4QPN5 | Not Applicable | NG4QPN |
| DE000NG4QPP0 | Not Applicable | NG4QPP |
| DE000NG4QPQ8 | Not Applicable | NG4QPQ |
| DE000NG4QPR6 | Not Applicable | NG4QPR |
| DE000NG4QPS4 | Not Applicable | NG4QPS |
| DE000NG4QPT2 | Not Applicable | NG4QPT |
| DE000NG4QPU0 | Not Applicable | NG4QPU |
| DE000NG4QPV8 | Not Applicable | NG4QPV |
| DE000NG4QPW6 | Not Applicable | NG4QPW |
| DE000NG4QPX4 | Not Applicable | NG4QPX |
| DE000NG4QPY2 | Not Applicable | NG4QPY |
| DE000NG4QPZ9 | Not Applicable | NG4QPZ |
| DE000NG4QP04 | Not Applicable | NG4QP0 |
| DE000NG4QP12 | Not Applicable | NG4QP1 |
| DE000NG4QP20 | Not Applicable | NG4QP2 |
| DE000NG4QP38 | Not Applicable | NG4QP3 |
| DE000NG4QP46 | Not Applicable | NG4QP4 |
| DE000NG4QP53 | Not Applicable | NG4QP5 |
| DE000NG4QP61 | Not Applicable | NG4QP6 |
| DE000NG4QP79 | Not Applicable | NG4QP7 |
| DE000NG4QP87 | Not Applicable | NG4QP8 |

|              |                |        |
|--------------|----------------|--------|
| DE000NG4QP95 | Not Applicable | NG4QP9 |
| DE000NG4QQA0 | Not Applicable | NG4QQA |
| DE000NG4QQB8 | Not Applicable | NG4QQB |
| DE000NG4QQC6 | Not Applicable | NG4QQC |
| DE000NG4QQD4 | Not Applicable | NG4QQD |
| DE000NG4QQE2 | Not Applicable | NG4QQE |
| DE000NG4QQF9 | Not Applicable | NG4QQF |
| DE000NG4QQG7 | Not Applicable | NG4QQG |
| DE000NG4QQH5 | Not Applicable | NG4QQH |
| DE000NG4QQJ1 | Not Applicable | NG4QQJ |
| DE000NG4QQK9 | Not Applicable | NG4QQK |
| DE000NG4QQL7 | Not Applicable | NG4QQL |
| DE000NG4QQM5 | Not Applicable | NG4QQM |
| DE000NG4QQN3 | Not Applicable | NG4QQN |
| DE000NG4QQP8 | Not Applicable | NG4QQP |
| DE000NG4QQQ6 | Not Applicable | NG4QQQ |
| DE000NG4QQR4 | Not Applicable | NG4QQR |
| DE000NG4QQS2 | Not Applicable | NG4QQS |
| DE000NG4QQT0 | Not Applicable | NG4QQT |
| DE000NG4QQU8 | Not Applicable | NG4QQU |
| DE000NG4QQV6 | Not Applicable | NG4QQV |
| DE000NG4QQW4 | Not Applicable | NG4QQW |
| DE000NG4QQX2 | Not Applicable | NG4QQX |
| DE000NG4QQY0 | Not Applicable | NG4QQY |
| DE000NG4QQZ7 | Not Applicable | NG4QQZ |
| DE000NG4QQ03 | Not Applicable | NG4QQ0 |
| DE000NG4QQ11 | Not Applicable | NG4QQ1 |
| DE000NG4QQ29 | Not Applicable | NG4QQ2 |
| DE000NG4QQ37 | Not Applicable | NG4QQ3 |
| DE000NG4QQ45 | Not Applicable | NG4QQ4 |
| DE000NG4QQ52 | Not Applicable | NG4QQ5 |

|   |               |
|---|---------------|
| <b>(iv) Name of the Principal Certificate Agent</b> | 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 “ <b>Public Offer Jurisdiction</b> ” and together the “ <b>Public Offer Jurisdictions</b> ”). |
| (iii) Prohibition of Sales to EEA Retail Investors:                  | Not Applicable  |
| (iv) Prohibition of Sales to UK Retail Investors:                    | Not Applicable  |

|  |                |
|--|----------------|
| (v) Prohibition of Sales to Belgian Consumers: | Not Applicable |
|--|----------------|

## 9 GENERAL

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

## **ANNEX**

**ISSUE SPECIFIC SUMMARY OF THE CERTIFICATES AND THE KEY INFORMATION DOCUMENT ARE AVAILABLE ON THE WEBSITES OF THE ISSUER [WWW.INGMARKETS.DE](http://WWW.INGMARKETS.DE), [WWW.INGSPRINTERS.NL](http://WWW.INGSPRINTERS.NL) AND [WWW.INGTURBOS.FR](http://WWW.INGTURBOS.FR)**