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

| Series       | WKN    | ISIN Code    | Number of    | Title                                 |
|--------------|--------|--------------|--------------|---------------------------------------|
| number of    | Code   |              | Certificates |                                       |
| the          |        |              | being issued |                                       |
| Certificates |        |              | juing to the |                                       |
| 344,584      | NG84D8 | DE000NG84D86 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,585      | NG84D9 | DE000NG84D94 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,586      | NG84EA | DE000NG84EA1 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,587      | NG84EB | DE000NG84EB9 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,588      | NG84EC | DE000NG84EC7 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,589      | NG84ED | DE000NG84ED5 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,590      | NG84EE | DE000NG84EE3 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,591      | NG84EF | DE000NG84EF0 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,592      | NG84EG | DE000NG84EG8 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,593      | NG84EH | DE000NG84EH6 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,594      | NG84EJ | DE000NG84EJ2 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,595      | NG84EK | DE000NG84EK0 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,596      | NG84EL | DE000NG84EL8 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,597      | NG84EM | DE000NG84EM6 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,598      | NG84EN | DE000NG84EN4 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,599      | NG84EP | DE000NG84EP9 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,600      | NG84EQ | DE000NG84EQ7 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,601      | NG84ER | DE000NG84ER5 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,602      | NG84ES | DE000NG84ES3 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,603      | NG84ET | DE000NG84ET1 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,604      | NG84EU | DE000NG84EU9 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,605      | NG84EV | DE000NG84EV7 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,606      | NG84EW | DE000NG84EW5 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,607      | NG84EX | DE000NG84EX3 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,608      | NG84EY | DE000NG84EY1 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,609      | NG84EZ | DE000NG84EZ8 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,610      | NG84E0 | DE000NG84E02 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,611      | NG84E1 | DE000NG84E10 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,612      | NG84E2 | DE000NG84E28 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,613      | NG84E3 | DE000NG84E36 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,614      | NG84E4 | DE000NG84E44 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,615      | NG84E5 | DE000NG84E51 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,616      | NG84E6 | DE000NG84E69 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,617      | NG84E7 | DE000NG84E77 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,618      | NG84E8 | DE000NG84E85 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,619      | NG84E9 | DE000NG84E93 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,620      | NG84FA | DE000NG84FA8 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,621      | NG84FB | DE000NG84FB6 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,622      | NG84FC | DE000NG84FC4 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,623      | NG84FD | DE000NG84FD2 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,624      | NG84FE | DE000NG84FE0 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,625      | NG84FF | DE000NG84FF7 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,626      | NG84FG | DE000NG84FG5 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,627      | NG84FH | DE000NG84FH3 | 250,000      | ING Long Bond Mini Future Certificate |
| 344,628      | NG84FJ | DE000NG84FJ9 | 250,000      | ING Long Bond Mini Future Certificate |

| NG84FK | DE000NG84FK7   | 250,000   | ING Long Bond Mini Future Certificate   |
|--------|--|---|---|
| NG84FL | DE000NG84FL5   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FM | DE000NG84FM3   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FN | DE000NG84FN1   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FP | DE000NG84FP6   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FQ | DE000NG84FQ4   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FR | DE000NG84FR2   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FS | DE000NG84FS0   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FT | DE000NG84FT8   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FU | DE000NG84FU6   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FV | DE000NG84FV4   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FW | DE000NG84FW2   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FX | DE000NG84FX0   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FY | DE000NG84FY8   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84FZ | DE000NG84FZ5   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84F0 | DE000NG84F01   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84F1 | DE000NG84F19   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84F2 | DE000NG84F27   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84F3 | DE000NG84F35   | 250,000   | ING Long Bond Mini Future Certificate   |
| NG84F4 | DE000NG84F43   | 250,000   | ING Long Bond Mini Future Certificate   |
|        | NG84FL   NG84FM   NG84FM   NG84FN   NG84FP   NG84FQ   NG84FQ   NG84FQ   NG84FX   NG84FV   NG84FV   NG84FV   NG84FV   NG84FV   NG84FV   NG84FX   NG84FY   NG84F1   NG84F2   NG84F2   NG84F3 | NG84FL DE000NG84FL5   NG84FM DE000NG84FM3   NG84FN DE000NG84FN1   NG84FN DE000NG84FN1   NG84FP DE000NG84FP6   NG84FQ DE000NG84FQ4   NG84FQ DE000NG84FQ4   NG84FR DE000NG84FQ4   NG84FR DE000NG84FR2   NG84FR DE000NG84FS0   NG84FS DE000NG84FV6   NG84FT DE000NG84FV6   NG84FU DE000NG84FV4   NG84FV DE000NG84FV2   NG84FW DE000NG84FV3   NG84FX DE000NG84FX0   NG84FX DE000NG84FX1   NG84FY DE000NG84FY8   NG84F2 DE000NG84F19   NG84F1 DE000NG84F27   NG84F2 DE000NG84F27   NG84F3 DE000NG84F35 | NG84FL DE000NG84FL5 250,000   NG84FM DE000NG84FM3 250,000   NG84FM DE000NG84FM3 250,000   NG84FN DE000NG84FN1 250,000   NG84FP DE000NG84FP6 250,000   NG84FQ DE000NG84FP6 250,000   NG84FQ DE000NG84FR2 250,000   NG84FR DE000NG84FR2 250,000   NG84FS DE000NG84FS0 250,000   NG84FT DE000NG84FV6 250,000   NG84FU DE000NG84FV6 250,000   NG84FV DE000NG84FV4 250,000   NG84FW DE000NG84FV2 250,000   NG84FX DE000NG84FV3 250,000   NG84FX DE000NG84FV3 250,000   NG84FY DE000NG84FY8 250,000   NG84F2 DE000NG84F19 250,000   NG84F1 DE000NG84F27 250,000   NG84F2 DE000NG84F27 250,000   NG84F3 DE000NG84F35 250,000 |

# under the

#### **Certificates Programme**

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

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

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

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

assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

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

10-year German Government Bond Future is provided by Eurex Frankfurt AG. Eurex Frankfurt AG does not appear in the register of administrators and benchmarks established and maintained by ESMA pursuant to Article 36 of the Benchmarks Regulation.

As far as the Issuer is aware, the transitional provisions in Article 51 of the Benchmarks Regulation apply, such that Eurex Frankfurt AG is currently not required to obtain authorisation or registration (or, if located outside the European Union, recognition, endorsement or equivalence).

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

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

#### GENERAL DESCRIPTION OF THE CERTIFICATES

| 1  | (a)  | Series number of the Certificates:  | As specified in the table below   |
|----|------|---|---|
|    | (b)  | Whether or not the Certificates are to be<br>consolidated and form a single series with the<br>Certificates of an existing series:  |   |
| 2  | (a)  | The type of Certificates which may be Index<br>Certificates, Share Certificates, Currency<br>Certificates, Commodity Certificates, Fund<br>Certificates, Government Bond Certificates,<br>Other Bond Certificates or Index Futures<br>Certificates: | Government Bond Certificates  |
|    | (b)  | Whether such Certificates are Best<br>Certificates, Factor Certificates, Limited<br>Certificates, Discount Certificates, Open<br>Ended Certificates, Fixed Leverage<br>Certificates or Tracker Certificates.  | Open Ended Certificates<br>(Marketing name: Mini Future, Turbo Infini or<br>Sprinter) |
|    | (c)  | Whether such Certificates are Long<br>Certificates or Short Certificates:   | Long Certificates   |
| 3  | Nun  | nber of Certificates being issued:  | As specified in the table below   |
| 4  | Issu | e Price per Certificate:  | As specified in the table below   |
| 5  | Trac | de Date:  | 15 July 2024  |
| 6  | Issu | e Date:   | 17 July 2024  |
| 7  | "as- | if-and-when-issued" trading:  | Not Applicable  |
| 8  | Cur  | rent Financing Level on the Trade Date:   | As specified in the table below   |
| 9  | Cur  | rent Spread on the Trade Date:  | As specified in the table below   |
| 10 | Мах  | ximum Spread:   | As specified in the table below   |
| 11 | Cur  | rent Stop Loss Premium Rate on the Trade Date:  | As specified in the table below   |
| 12 | Мах  | kimum Premium:  | As specified in the table below   |
| 13 | Min  | imum 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 Government Bond Certificate<br>Conditions   |
| 21 | Final Valuation Date:  | Not Applicable  |
|    |  |   |
| 22 | Valuation Date(s):   | Annually, commencing on the date one year after the Issue Date. |
| 23 | Applicable Business Day Centre(s) for the purposes of the definition of "Business Day" | Amsterdam   |

| Series<br>Numb<br>er of<br>the<br>Certifi<br>cates | ISIN Code        | Number<br>of<br>Certificate<br>s being<br>issued | Issue<br>price<br>per<br>Certifi<br>cate | Current<br>Financi<br>ng<br>Level<br>on the<br>Trade<br>Date | Curre<br>nt<br>Sprea<br>d on<br>the<br>Trade<br>Date | Maxi<br>mum<br>Sprea<br>d | Current<br>Stop<br>Loss<br>Premiu<br>m<br>Rate<br>on the<br>Trade<br>Date | Maxi<br>mum<br>Premi<br>um | Minim<br>um<br>Premi<br>um | Stop<br>Loss<br>Price<br>on the<br>Trade<br>Date | Stop<br>Loss<br>Price<br>Roun<br>ding | Entit<br>lem<br>ent | Finan<br>cing<br>Level<br>Curre<br>ncy |
|--|------------------|--|--|--|--|---------------------------|---|----------------------------|----------------------------|--|---------------------------------------|---------------------|--|
| 344,58<br>4  | DE000NG8<br>4D86 | 250,000  | 1.34                                     | 130.137<br>400000<br>0                                       | 3  | 5.0                       | 0.75  | 20.0                       | 0.0                        | 131.200<br>000000<br>0                           | 0.1                                   | 1.0                 | EUR                                    |
| 344,58<br>5  | DE000NG8<br>4D94 | 250,000  | 1.99                                     | 129.489<br>900000<br>0                                       | 3  | 5.0                       | 0.75  | 20.0                       | 0.0                        | 130.500<br>000000<br>0                           | 0.1                                   | 1.0                 | EUR                                    |
| 344,58<br>6  | DE000NG8<br>4EA1 | 250,000  | 10.61                                    | 120.872<br>600000<br>0                                       | 3  | 5.0                       | 0.75  | 20.0                       | 0.0                        | 121.800<br>000000<br>0                           | 0.1                                   | 1.0                 | EUR                                    |
| 344,58<br>7  | DE000NG8<br>4EB9 | 250,000  | 11.21                                    | 120.268<br>300000<br>0                                       | 3  | 5.0                       | 0.75  | 20.0                       | 0.0                        | 121.200<br>000000<br>0                           | 0.1                                   | 1.0                 | EUR                                    |
| 344,58<br>8  | DE000NG8<br>4EC7 | 250,000  | 11.81                                    | 119.667<br>000000<br>0                                       | 3  | 5.0                       | 0.75  | 20.0                       | 0.0                        | 120.600<br>000000<br>0                           | 0.1                                   | 1.0                 | EUR                                    |
| 344,58<br>9  | DE000NG8<br>4ED5 | 250,000  | 12.41                                    | 119.068<br>700000<br>0                                       | 3  | 5.0                       | 0.75  | 20.0                       | 0.0                        | 120.000<br>000000<br>0                           | 0.1                                   | 1.0                 | EUR                                    |

| 344,59<br>0 | DE000NG8<br>4EE3 | 250,000 | 13.01 | 118.473<br>400000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 119.400<br>000000<br>0 | 0.1 | 1.0 | EUR |
|-------------|------------------|---------|-------|------------------------|---|-----|------|------|-----|------------------------|-----|-----|-----|
| 344,59<br>1 | DE000NG8<br>4EF0 | 250,000 | 13.6  | 117.881<br>100000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 118.800<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>2 | DE000NG8<br>4EG8 | 250,000 | 14.19 | 117.291<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 118.200<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>3 | DE000NG8<br>4EH6 | 250,000 | 14.77 | 116.705<br>300000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 117.600<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>4 | DE000NG8<br>4EJ2 | 250,000 | 15.36 | 116.121<br>800000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 117.000<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>5 | DE000NG8<br>4EK0 | 250,000 | 15.94 | 115.541<br>200000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 116.500<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>6 | DE000NG8<br>4EL8 | 250,000 | 16.52 | 114.963<br>500000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 115.900<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>7 | DE000NG8<br>4EM6 | 250,000 | 17.09 | 114.388<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 115.300<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>8 | DE000NG8<br>4EN4 | 250,000 | 17.66 | 113.816<br>800000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 114.700<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,59<br>9 | DE000NG8<br>4EP9 | 250,000 | 18.23 | 113.247<br>800000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 114.100<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>0 | DE000NG8<br>4EQ7 | 250,000 | 18.8  | 112.681<br>600000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 113.600<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>1 | DE000NG8<br>4ER5 | 250,000 | 19.36 | 112.118<br>200000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 113.000<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>2 | DE000NG8<br>4ES3 | 250,000 | 19.92 | 111.557<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 112.400<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>3 | DE000NG8<br>4ET1 | 250,000 | 20.48 | 111.000<br>000000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 111.900<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>4 | DE000NG8<br>4EU9 | 250,000 | 21.04 | 110.445<br>000000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 111.300<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>5 | DE000NG8<br>4EV7 | 250,000 | 21.59 | 109.892<br>800000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 110.800<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>6 | DE000NG8<br>4EW5 | 250,000 | 22.14 | 109.343<br>400000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 110.200<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>7 | DE000NG8<br>4EX3 | 250,000 | 22.68 | 108.796<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 109.700<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>8 | DE000NG8<br>4EY1 | 250,000 | 23.23 | 108.252<br>800000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 109.100<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,60<br>9 | DE000NG8<br>4EZ8 | 250,000 | 23.77 | 107.711<br>600000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 108.600<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>0 | DE000NG8<br>4E02 | 250,000 | 24.31 | 107.173<br>100000      | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 108.000<br>000000      | 0.1 | 1.0 | EUR |

|             |                  |         |       | 0                      |   |     |      |      |     | 0                      |     |     |     |
|-------------|------------------|---------|-------|------------------------|---|-----|------|------|-----|------------------------|-----|-----|-----|
| 344,61<br>1 | DE000NG8<br>4E10 | 250,000 | 24.84 | 106.637<br>300000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 107.500<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>2 | DE000NG8<br>4E28 | 250,000 | 25.38 | 106.104<br>200000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 106.900<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>3 | DE000NG8<br>4E36 | 250,000 | 25.91 | 105.573<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 106.400<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>4 | DE000NG8<br>4E44 | 250,000 | 26.43 | 105.045<br>900000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 105.900<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>5 | DE000NG8<br>4E51 | 250,000 | 26.96 | 104.520<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 105.400<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>6 | DE000NG8<br>4E69 | 250,000 | 27.48 | 103.998<br>100000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 104.800<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>7 | DE000NG8<br>4E77 | 250,000 | 28.0  | 103.478<br>200000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 104.300<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>8 | DE000NG8<br>4E85 | 250,000 | 28.52 | 102.960<br>900000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 103.800<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,61<br>9 | DE000NG8<br>4E93 | 250,000 | 29.03 | 102.446<br>100000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 103.300<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>0 | DE000NG8<br>4FA8 | 250,000 | 29.55 | 101.933<br>900000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 102.700<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>1 | DE000NG8<br>4FB6 | 250,000 | 30.06 | 101.424<br>300000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 102.200<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>2 | DE000NG8<br>4FC4 | 250,000 | 30.56 | 100.917<br>200000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 101.700<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>3 | DE000NG8<br>4FD2 | 250,000 | 31.07 | 100.412<br>700000<br>0 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 101.200<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>4 | DE000NG8<br>4FE0 | 250,000 | 31.57 | 99.9107<br>000000      | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 100.700<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>5 | DE000NG8<br>4FF7 | 250,000 | 32.07 | 99.4112<br>000000      | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 100.200<br>000000<br>0 | 0.1 | 1.0 | EUR |
| 344,62<br>6 | DE000NG8<br>4FG5 | 250,000 | 32.57 | 98.9142<br>000000      | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 99.7000<br>000000      | 0.1 | 1.0 | EUR |
| 344,62<br>7 | DE000NG8<br>4FH3 | 250,000 | 33.06 | 98.4197<br>000000      | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 99.2000<br>000000      | 0.1 | 1.0 | EUR |
| 344,62<br>8 | DE000NG8<br>4FJ9 | 250,000 | 33.55 |                        | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 98.7000<br>000000      | 0.1 | 1.0 | EUR |
| 344,62<br>9 | DE000NG8<br>4FK7 | 250,000 | 34.04 |                        | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 98.2000<br>000000      | 0.1 | 1.0 | EUR |
| 344,63<br>0 | DE000NG8<br>4FL5 | 250,000 | 34.53 |                        | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 97.7000<br>000000      | 0.1 | 1.0 | EUR |
| 344,63<br>1 | DE000NG8<br>4FM3 | 250,000 | 35.01 |                        | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 97.2000<br>000000      | 0.1 | 1.0 | EUR |
| 344,63<br>2 | DE000NG8<br>4FN1 | 250,000 | 35.5  |                        | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 96.8000<br>000000      | 0.1 | 1.0 | EUR |
| 344,63      | DE000NG8<br>4FP6 | 250,000 | 35.98 |                        | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 96.3000                | 0.1 | 1.0 | EUR |

| 3                | I                |         | i     |                   |   |     |      |      |     | 000000            |     |     |     |
|------------------|------------------|---------|-------|-------------------|---|-----|------|------|-----|-------------------|-----|-----|-----|
| 3<br>344,63<br>4 | DE000NG8<br>4FQ4 | 250,000 | 36.45 | 95.0266<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 95.8000<br>000000 | 0.1 | 1.0 | EUR |
| 344,63<br>5      | DE000NG8<br>4FR2 | 250,000 | 36.93 | 94.5515<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 95.3000<br>000000 | 0.1 | 1.0 | EUR |
| 344,63<br>6      | DE000NG8<br>4FS0 | 250,000 | 37.4  | 94.0788<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 94.8000<br>000000 | 0.1 | 1.0 | EUR |
| 344,63<br>7      | DE000NG8<br>4FT8 | 250,000 | 37.87 | 93.6085<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 94.4000<br>000000 | 0.1 | 1.0 | EUR |
| 344,63<br>8      | DE000NG8<br>4FU6 | 250,000 | 38.34 | 93.1405<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 93.9000<br>000000 | 0.1 | 1.0 | EUR |
| 344,63<br>9      | DE000NG8<br>4FV4 | 250,000 | 38.81 | 92.6748<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 93.4000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>0      | DE000NG8<br>4FW2 | 250,000 | 39.27 | 92.2115<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 93.0000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>1      | DE000NG8<br>4FX0 | 250,000 | 39.73 | 91.7505<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 92.5000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>2      | DE000NG8<br>4FY8 | 250,000 | 40.19 | 91.2918<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 92.0000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>3      | DE000NG8<br>4FZ5 | 250,000 | 40.64 | 90.8354<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 91.6000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>4      | DE000NG8<br>4F01 | 250,000 | 41.1  | 90.3813<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 91.1000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>5      | DE000NG8<br>4F19 | 250,000 | 41.55 | 89.9294<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 90.7000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>6      | DE000NG8<br>4F27 | 250,000 | 42.0  | 89.4798<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 90.2000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>7      | DE000NG8<br>4F35 | 250,000 | 42.45 | 89.0325<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 89.8000<br>000000 | 0.1 | 1.0 | EUR |
| 344,64<br>8      | DE000NG8<br>4F43 | 250,000 | 42.89 | 88.5874<br>000000 | 3 | 5.0 | 0.75 | 20.0 | 0.0 | 89.3000<br>000000 | 0.1 | 1.0 | EUR |

## ADDITIONAL SPECIFIC PRODUCT RELATED PROVISIONS:

| 24 | Index Certificate Provisions           | Not Applicable |
|----|--|----------------|
| 25 | Share Certificate Provisions           | Not Applicable |
| 26 | Currency Certificate Provisions        | Not Applicable |
| 27 | Commodity Certificate Provisions       | Not Applicable |
| 28 | Fund Certificate Provisions            |                |
|    |  | Not Applicable |
| 29 | Government Bond Certificate Provisions | Applicable     |

| Series      | ISIN Code  | (i) Reference Asset | (ii) Rollover Date | (iii) Exchange | (iv) Valuation |
|-------------|------------|---------------------|--------------------|----------------|----------------|
| Number      |            |                     |                    |                | Time           |
| of the      |            |                     |                    |                |                |
| Certificate |            |                     |                    |                |                |
| s           |            |                     |                    |                |                |
| 344,584     | DE000NG84D | 10-year German      | A date, as         | Eurex          | The close of   |
|             | 86         | Government Bond     | determined by the  |                | trading on the |

|           | 1          | <b>F</b> ( <b>T</b> ), 11 |                       | I     |                |
|-----------|------------|---------------------------|-----------------------|-------|----------------|
|           |            | Future (Initially         | Calculation Agent,    |       | Exchange       |
|           |            | Bloomberg code:           | in the period         |       |                |
|           |            | RXU4 <cmdty></cmdty>      | commencing on the     |       |                |
|           |            | and after the first       | previous Rollover     |       |                |
|           |            | Rollover Date the         | Date (or in the case  |       |                |
|           |            | Bloomberg page            | of the first Rollover |       |                |
|           |            | referring to the          | Date the Issue        |       |                |
|           |            | Substitute Asset.)        | Date) and ending      |       |                |
|           |            |                           | not less than 5       |       |                |
|           |            |                           | Business Days prior   |       |                |
|           |            |                           | to the last trading   |       |                |
|           |            |                           | date of the           |       |                |
|           |            |                           | Reference Asset       |       |                |
|           |            |                           | upon which notice     |       |                |
|           |            |                           | to deliver the        |       |                |
|           |            |                           | Reference Asset       |       |                |
|           |            |                           | may be given in       |       |                |
|           |            |                           | accordance with the   |       |                |
|           |            |                           | rules of the relevant |       |                |
|           |            |                           | Exchange              |       |                |
| 344,585   | DE000NG84D | 10-year German            | A date, as            | Eurex | The close of   |
| , .       | 94         | Government Bond           | determined by the     |       | trading on the |
|           |            | Future (Initially         | Calculation Agent,    |       | Exchange       |
|           |            | Bloomberg code:           | in the period         |       | Literionige    |
|           |            | RXU4 <cmdty></cmdty>      | commencing on the     |       |                |
|           |            | and after the first       | previous Rollover     |       |                |
|           |            | Rollover Date the         | Date (or in the case  |       |                |
|           |            | Bloomberg page            | of the first Rollover |       |                |
|           |            | referring to the          | Date the Issue        |       |                |
|           |            | Substitute Asset.)        | Date) and ending      |       |                |
|           |            | Substitute Tisset.)       | not less than 5       |       |                |
|           |            |                           | Business Days prior   |       |                |
|           |            |                           | to the last trading   |       |                |
|           |            |                           | date of the           |       |                |
|           |            |                           | Reference Asset       |       |                |
|           |            |                           | upon which notice     |       |                |
|           |            |                           | to deliver the        |       |                |
|           |            |                           | Reference Asset       |       |                |
|           |            |                           | may be given in       |       |                |
|           |            |                           | accordance with the   |       |                |
|           |            |                           | rules of the relevant |       |                |
|           |            |                           | Exchange              |       |                |
| 344,586   | DE000NG84E | 10-year German            | A date, as            | Eurex | The close of   |
| JUU, JUU, | A1         | Government Bond           | determined by the     | LUICA | trading on the |
|           |            | Future (Initially         | Calculation Agent,    |       | Exchange       |
|           |            | Bloomberg code:           | in the period         |       | Exchange       |
|           |            | RXU4 <cmdty></cmdty>      | commencing on the     |       |                |
|           |            | and after the first       | previous Rollover     |       |                |
|           |            | Rollover Date the         | Date (or in the case  |       |                |
|           |            | Bloomberg page            | of the first Rollover |       |                |
|           |            |                           | Date the Issue        |       |                |
|           |            | referring to the          | Date and ending       |       |                |
|           |            | Substitute Asset.)        | not less than 5       |       |                |
|           |            |                           |                       |       |                |
|           |            |                           | Business Days prior   |       |                |
|           |            |                           | to the last trading   |       |                |
|           |            |                           | date of the           |       |                |
|           |            |                           | Reference Asset       |       |                |
|           |            |                           | upon which notice     |       |                |
|           |            |                           | to deliver the        |       |                |
|           |            |                           | Reference Asset       |       |                |

|         |                  |  | may be given in<br>accordance with the<br>rules of the relevant<br>Exchange   |       |  |
|---------|------------------|--|---|-------|--|
| 344,587 | DE000NG84E<br>B9 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | Eurex | The close of<br>trading on the<br>Exchange |
| 344,588 | DE000NG84E<br>C7 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | Eurex | The close of<br>trading on the<br>Exchange |
| 344,589 | DE000NG84E<br>D5 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior   | Eurex | The close of<br>trading on the<br>Exchange |

|         | i          | i   | 1  |       |  |
|---------|------------|---|--|-------|--|
|         |            |   | to the last trading  |       |  |
|         |            |   | date of the  |       |  |
|         |            |   | Reference Asset  |       |  |
|         |            |   | upon which notice  |       |  |
|         |            |   | to deliver the   |       |  |
|         |            |   | Reference Asset  |       |  |
|         |            |   | may be given in  |       |  |
|         |            |   | accordance with the  |       |  |
|         |            |   | rules of the relevant  |       |  |
|         |            |   |  |       |  |
|         |            |   | Exchange   |       |  |
| 344,590 | DE000NG84E | 10-year German  | A date, as   | Eurex | The close of                               |
|         | E3         | Government Bond   | determined by the  |       | trading on the                             |
|         |            | Future (Initially   | Calculation Agent,   |       | Exchange                                   |
|         |            | Bloomberg code:   | in the period  |       | U  |
|         |            | RXU4 <cmdty></cmdty>  | commencing on the  |       |  |
|         |            | and after the first   | previous Rollover  |       |  |
|         |            | Rollover Date the   | Date (or in the case   |       |  |
|         |            |   | of the first Rollover  |       |  |
|         |            | Bloomberg page  |  |       |  |
|         |            | referring to the  | Date the Issue   |       |  |
|         |            | Substitute Asset.)  | Date) and ending   |       |  |
|         |            |   | not less than 5  |       |  |
|         |            |   | Business Days prior  |       |  |
|         |            |   | to the last trading  |       |  |
|         |            |   | date of the  |       |  |
|         |            |   | Reference Asset  |       |  |
|         |            |   | upon which notice  |       |  |
|         |            |   | to deliver the   |       |  |
|         |            |   | Reference Asset  |       |  |
|         |            |   |  |       |  |
|         |            |   | may be given in  |       |  |
|         |            |   | accordance with the  |       |  |
|         |            |   | rules of the relevant  |       |  |
|         |            |   | Exchange   |       |  |
| 344,591 | DE000NG84E | 10-year German  | A date, as   | Eurex | The close of                               |
|         | F0         | a n 1   |  |       |  |
| 1       | гu         | Government Bond   | determined by the  |       | trading on the                             |
|         | FU         | Government Bond<br>Future (Initially  | determined by the<br>Calculation Agent,  |       | trading on the<br>Exchange                 |
|         | FU         | Future (Initially   | Calculation Agent,   |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:  | Calculation Agent,<br>in the period  |       | •  |
|         | 10         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty></cmdty>  | Calculation Agent,<br>in the period<br>commencing on the   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first</cmdty>  | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover  |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>  | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case  |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>   | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>   | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending   |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5  |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5  |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior   |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset  |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice   |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset  |       | •  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the  |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant   |       | -  |
|         | FU         | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the  |       | -  |
| 344,592 |            | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant   | Eurex | -  |
| 344,592 | DE000NG84E | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as   | Eurex | Exchange<br>The close of                   |
| 344,592 |            | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the  | Eurex | Exchange<br>The close of<br>trading on the |
| 344,592 | DE000NG84E | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,                  | Eurex | Exchange<br>The close of                   |
| 344,592 | DE000NG84E | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period | Eurex | Exchange<br>The close of<br>trading on the |
| 344,592 | DE000NG84E | Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,                  | Eurex | Exchange<br>The close of<br>trading on the |

| r       |            |                      |   | 1     | ,              |
|---------|------------|----------------------|---|-------|----------------|
|         |            | Rollover Date the    | Date (or in the case                          |       |                |
|         |            | Bloomberg page       | of the first Rollover                         |       |                |
|         |            | referring to the     | Date the Issue                                |       |                |
|         |            | Substitute Asset.)   | Date) and ending                              |       |                |
|         |            |                      | not less than 5                               |       |                |
|         |            |                      | Business Days prior                           |       |                |
|         |            |                      | to the last trading                           |       |                |
|         |            |                      | date of the                                   |       |                |
|         |            |                      | Reference Asset                               |       |                |
|         |            |                      | upon which notice                             |       |                |
|         |            |                      | to deliver the                                |       |                |
|         |            |                      | Reference Asset                               |       |                |
|         |            |                      | may be given in                               |       |                |
|         |            |                      | accordance with the                           |       |                |
|         |            |                      | rules of the relevant                         |       |                |
|         |            |                      | Exchange                                      |       |                |
| 344,593 | DE000NG84E | 10-year German       | A date, as                                    | Eurex | The close of   |
|         | H6         | Government Bond      | determined by the                             | LAIVA | trading on the |
|         |            | Future (Initially    | Calculation Agent,                            |       | Exchange       |
|         |            | Bloomberg code:      | in the period                                 |       | LACHAIIge      |
|         |            | RXU4 <cmdty></cmdty> | commencing on the                             |       |                |
|         |            | and after the first  | previous Rollover                             |       |                |
|         |            | Rollover Date the    | Date (or in the case                          |       |                |
|         |            |                      | of the first Rollover                         |       |                |
|         |            | Bloomberg page       |   |       |                |
|         |            | referring to the     | Date the Issue                                |       |                |
|         |            | Substitute Asset.)   | Date) and ending                              |       |                |
|         |            |                      | not less than 5                               |       |                |
|         |            |                      | Business Days prior                           |       |                |
|         |            |                      | to the last trading                           |       |                |
|         |            |                      | date of the                                   |       |                |
|         |            |                      | Reference Asset                               |       |                |
|         |            |                      | upon which notice                             |       |                |
|         |            |                      | to deliver the                                |       |                |
|         |            |                      | Reference Asset                               |       |                |
|         |            |                      | may be given in                               |       |                |
|         |            |                      | accordance with the                           |       |                |
|         |            |                      | rules of the relevant                         |       |                |
|         |            |                      | Exchange                                      |       |                |
| 344,594 | DE000NG84E | 10-year German       | A date, as                                    | Eurex | The close of   |
| ,       | J2         | Government Bond      | determined by the                             |       | trading on the |
|         |            | Future (Initially    | Calculation Agent,                            |       | Exchange       |
|         |            | Bloomberg code:      | in the period                                 |       | LACHAIIge      |
|         |            | RXU4 <cmdty></cmdty> | commencing on the                             |       |                |
|         |            | and after the first  | previous Rollover                             |       |                |
|         |            | Rollover Date the    | -   |       |                |
|         |            |                      | Date (or in the case<br>of the first Rollover |       |                |
|         |            | Bloomberg page       | Date the Issue                                |       |                |
|         |            | referring to the     |   |       |                |
|         |            | Substitute Asset.)   | Date) and ending                              |       |                |
|         |            |                      | not less than 5                               |       |                |
|         |            |                      | Business Days prior                           |       |                |
|         |            |                      | to the last trading                           |       |                |
|         |            |                      | date of the                                   |       |                |
|         |            |                      | Reference Asset                               |       |                |
|         |            |                      | upon which notice                             |       |                |
|         |            |                      | to deliver the                                |       |                |
|         |            |                      | Reference Asset                               |       |                |
|         |            |                      | may be given in                               |       |                |
|         |            |                      | accordance with the                           |       |                |
|         |            |                      | rules of the relevant                         |       |                |
|         |            |                      | Exchange                                      |       |                |
|         | 1          |                      | 8-  |       |                |

| 344,595                                 | DE000NG84E | 10-year German       | A date, as                          | Eurex | The close of   |
|---|------------|----------------------|-------------------------------------|-------|----------------|
| ,575                                    | K0         | Government Bond      | determined by the                   | Lulex | trading on the |
|   | KO         | Future (Initially    | Calculation Agent,                  |       | Exchange       |
|   |            | Bloomberg code:      | in the period                       |       | Excitatige     |
|   |            | RXU4 <cmdty></cmdty> | commencing on the                   |       |                |
|   |            | and after the first  | previous Rollover                   |       |                |
|   |            | Rollover Date the    | Date (or in the case                |       |                |
|   |            | Bloomberg page       | of the first Rollover               |       |                |
|   |            | referring to the     | Date the Issue                      |       |                |
|   |            | Substitute Asset.)   | Date) and ending                    |       |                |
|   |            | Substitute Asset.)   | not less than 5                     |       |                |
|   |            |                      | Business Days prior                 |       |                |
|   |            |                      | to the last trading                 |       |                |
|   |            |                      | date of the                         |       |                |
|   |            |                      | Reference Asset                     |       |                |
|   |            |                      | upon which notice                   |       |                |
|   |            |                      | to deliver the                      |       |                |
|   |            |                      | Reference Asset                     |       |                |
|   |            |                      | may be given in                     |       |                |
|   |            |                      | accordance with the                 |       |                |
|   |            |                      | rules of the relevant               |       |                |
|   |            |                      | Exchange                            |       |                |
| 344,596                                 | DE000NG84E | 10-year German       | A date, as                          | Eurex | The close of   |
|   | L8         | Government Bond      | determined by the                   |       | trading on the |
|   |            | Future (Initially    | Calculation Agent,                  |       | Exchange       |
|   |            | Bloomberg code:      | in the period                       |       | U              |
|   |            | RXU4 <cmdty></cmdty> | commencing on the                   |       |                |
|   |            | and after the first  | previous Rollover                   |       |                |
|   |            | Rollover Date the    | Date (or in the case                |       |                |
|   |            | Bloomberg page       | of the first Rollover               |       |                |
|   |            | referring to the     | Date the Issue                      |       |                |
|   |            | Substitute Asset.)   | Date) and ending                    |       |                |
|   |            |                      | not less than 5                     |       |                |
|   |            |                      | Business Days prior                 |       |                |
|   |            |                      | to the last trading                 |       |                |
|   |            |                      | date of the                         |       |                |
|   |            |                      | Reference Asset                     |       |                |
|   |            |                      | upon which notice                   |       |                |
|   |            |                      | to deliver the                      |       |                |
|   |            |                      | Reference Asset                     |       |                |
|   |            |                      | may be given in accordance with the |       |                |
|   |            |                      | rules of the relevant               |       |                |
|   |            |                      | Exchange                            |       |                |
| 344,597                                 | DE000NG84E | 10-year German       | A date, as                          | Eurex | The close of   |
| ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | M6         | Government Bond      | determined by the                   | DUICA | trading on the |
|   | 1,110      | Future (Initially    | Calculation Agent,                  |       | Exchange       |
|   |            | Bloomberg code:      | in the period                       |       | Enonungo       |
|   |            | RXU4 <cmdty></cmdty> | commencing on the                   |       |                |
|   |            | and after the first  | previous Rollover                   |       |                |
|   |            | Rollover Date the    | Date (or in the case                |       |                |
|   |            | Bloomberg page       | of the first Rollover               |       |                |
|   |            | referring to the     | Date the Issue                      |       |                |
|   |            | Substitute Asset.)   | Date) and ending                    |       |                |
|   |            |                      | not less than 5                     |       |                |
|   |            |                      | Business Days prior                 |       |                |
|   |            |                      | to the last trading                 |       |                |
|   |            |                      | date of the                         |       |                |
|   |            |                      | Reference Asset                     |       |                |
|   |            |                      | upon which notice                   |       |                |

|         | 1          | 1   | to deliver the   | l        |                |
|---------|------------|---|--|----------|----------------|
|         |            |   | Reference Asset  |          |                |
|         |            |   |  |          |                |
|         |            |   | may be given in  |          |                |
|         |            |   | accordance with the  |          |                |
|         |            |   | rules of the relevant  |          |                |
|         |            |   | Exchange   |          |                |
| 344,598 | DE000NG84E | 10-year German  | A date, as   | Eurex    | The close of   |
|         | N4         | Government Bond   | determined by the  |          | trading on the |
|         |            | Future (Initially   | Calculation Agent,   |          | Exchange       |
|         |            | Bloomberg code:   | in the period  |          |                |
|         |            | RXU4 <cmdty></cmdty>  | commencing on the  |          |                |
|         |            | and after the first   | previous Rollover  |          |                |
|         |            | Rollover Date the   | Date (or in the case   |          |                |
|         |            | Bloomberg page  | of the first Rollover  |          |                |
|         |            | referring to the  | Date the Issue   |          |                |
|         |            | Substitute Asset.)  | Date) and ending   |          |                |
|         |            | Substitute ( 1850t.)  | not less than 5  |          |                |
|         |            |   | Business Days prior  |          |                |
|         |            |   | to the last trading  |          |                |
|         |            |   | date of the  |          |                |
|         |            |   | Reference Asset  |          |                |
|         |            |   | upon which notice  |          |                |
|         |            |   | to deliver the   |          |                |
|         |            |   | Reference Asset  |          |                |
|         |            |   |  |          |                |
|         |            |   | may be given in  |          |                |
|         |            |   | accordance with the  |          |                |
|         |            |   | rules of the relevant  |          |                |
|         |            |   | Exchange   |          |                |
| 344,599 | DE000NG84E | 10-year German  | A date, as   | Eurex    | The close of   |
|         | P9         | Government Bond   | determined by the  |          | trading on the |
|         |            | Future (Initially   | Calculation Agent,   |          | Exchange       |
|         |            | Bloomberg code:   | in the period  |          |                |
|         |            | RXU4 <cmdty></cmdty>  | commencing on the  |          |                |
|         |            | and after the first   | previous Rollover  |          |                |
|         |            | Rollover Date the   | Date (or in the case   |          |                |
|         |            | Bloomberg page  | of the first Rollover  |          |                |
|         |            | referring to the  | Date the Issue   |          |                |
|         |            | Substitute Asset.)  | Date) and ending   |          |                |
|         |            | ,   | not less than 5  |          |                |
|         |            |   | Business Days prior  |          |                |
|         |            |   | to the last trading  |          |                |
|         |            |   | date of the  |          |                |
|         |            |   | Reference Asset  |          |                |
|         |            |   | upon which notice  |          |                |
|         |            |   | to deliver the   |          |                |
|         |            |   | Reference Asset  |          |                |
|         |            |   | may be given in  |          |                |
|         |            |   | accordance with the  |          |                |
|         |            |   | rules of the relevant  |          |                |
|         |            |   |  |          |                |
| 244.600 | DEGONICOAE | 10 year C   | Exchange   | <b>.</b> | The alass of   |
| 344,600 | DE000NG84E | 10-year German  | A date, as   | Eurex    | The close of   |
|         | Q7         | Government Bond   | determined by the  |          | trading on the |
|         | ~          |   | Calculation Agent,   |          | Exchange       |
|         | -          | Future (Initially   |  |          |                |
|         |            | Bloomberg code:   | in the period  |          |                |
|         |            | Bloomberg code:<br>RXU4 <cmdty></cmdty>   | in the period<br>commencing on the   |          |                |
|         |            | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first</cmdty>                       | in the period<br>commencing on the<br>previous Rollover  |          |                |
|         |            | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case                          |          |                |
|         |            | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first</cmdty>                       | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover |          |                |
|         |            | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case                          |          |                |

|         | i                |                                      |   | i        | ,              |
|---------|------------------|--------------------------------------|---|----------|----------------|
|         |                  |                                      | not less than 5                                       |          |                |
|         |                  |                                      | Business Days prior                                   |          |                |
|         |                  |                                      | to the last trading                                   |          |                |
|         |                  |                                      | date of the   |          |                |
|         |                  |                                      | Reference Asset                                       |          |                |
|         |                  |                                      | upon which notice                                     |          |                |
|         |                  |                                      | to deliver the  |          |                |
|         |                  |                                      | Reference Asset                                       |          |                |
|         |                  |                                      | may be given in                                       |          |                |
|         |                  |                                      | accordance with the                                   |          |                |
|         |                  |                                      | rules of the relevant                                 |          |                |
|         |                  |                                      |   |          |                |
|         |                  |                                      | Exchange  |          |                |
| 344,601 | DE000NG84E       | 10-year German                       | A date, as  | Eurex    | The close of   |
|         | R5               | Government Bond                      | determined by the                                     |          | trading on the |
|         |                  | Future (Initially                    | Calculation Agent,                                    |          | Exchange       |
|         |                  | Bloomberg code:                      | in the period   |          | 0              |
|         |                  | RXU4 <cmdty></cmdty>                 | commencing on the                                     |          |                |
|         |                  | and after the first                  | previous Rollover                                     |          |                |
|         |                  | Rollover Date the                    | Date (or in the case                                  |          |                |
|         |                  |                                      |   |          |                |
|         |                  | Bloomberg page                       | of the first Rollover                                 |          |                |
|         |                  | referring to the                     | Date the Issue  |          |                |
|         |                  | Substitute Asset.)                   | Date) and ending                                      |          |                |
|         |                  |                                      | not less than 5                                       |          |                |
|         |                  |                                      | Business Days prior                                   |          |                |
|         |                  |                                      | to the last trading                                   |          |                |
|         |                  |                                      | date of the   |          |                |
|         |                  |                                      | Reference Asset                                       |          |                |
|         |                  |                                      | upon which notice                                     |          |                |
|         |                  |                                      | to deliver the  |          |                |
|         |                  |                                      |   |          |                |
|         |                  |                                      | Reference Asset                                       |          |                |
|         |                  |                                      | may be given in                                       |          |                |
|         |                  |                                      | accordance with the                                   |          |                |
|         |                  |                                      | rules of the relevant                                 |          |                |
|         |                  |                                      | Exchange  |          |                |
| 344,602 | DE000NG84E       | 10-year German                       | A date, as  | Eurex    | The close of   |
| - ,     | S3               | Government Bond                      | determined by the                                     | 2        | trading on the |
|         | 55               | Future (Initially                    | Calculation Agent,                                    |          | Exchange       |
|         |                  | Bloomberg code:                      |   |          | Exchange       |
|         |                  |                                      | in the period   |          |                |
|         |                  | RXU4 <cmdty></cmdty>                 | commencing on the                                     |          |                |
|         |                  | and after the first                  | previous Rollover                                     |          |                |
|         |                  | Rollover Date the                    | Date (or in the case                                  |          |                |
|         |                  | Bloomberg page                       | of the first Rollover                                 |          |                |
|         |                  | referring to the                     | Date the Issue  |          |                |
|         |                  | Substitute Asset.)                   | Date) and ending                                      |          |                |
|         |                  |                                      | not less than 5                                       |          |                |
|         |                  |                                      | Business Days prior                                   |          |                |
|         |                  |                                      | to the last trading                                   |          |                |
|         |                  |                                      |   |          |                |
|         |                  |                                      | date of the   |          |                |
|         |                  |                                      | Reference Asset                                       |          |                |
|         |                  |                                      | upon which notice                                     |          |                |
|         |                  |                                      | to deliver the  |          |                |
|         |                  |                                      | Reference Asset                                       |          |                |
|         |                  |                                      | may be given in                                       |          |                |
|         |                  |                                      | accordance with the                                   |          |                |
|         |                  |                                      | rules of the relevant                                 |          |                |
|         |                  |                                      |   |          |                |
|         |                  |                                      |   |          |                |
| 244 (02 | DEGODICO         | 10 C                                 | Exchange  | <b>.</b> | T1 1 C         |
| 344,603 | DE000NG84E       | 10-year German                       | A date, as  | Eurex    | The close of   |
| 344,603 | DE000NG84E<br>T1 | Government Bond                      | A date, as<br>determined by the                       | Eurex    | trading on the |
| 344,603 |                  | Government Bond<br>Future (Initially | A date, as<br>determined by the<br>Calculation Agent, | Eurex    |                |
| 344,603 |                  | Government Bond                      | A date, as<br>determined by the                       | Eurex    | trading on the |

|         |            | RXU4 <cmdty></cmdty>                                    | commencing on the  |       |                |
|---------|------------|---|--|-------|----------------|
|         |            | and after the first                                     | previous Rollover  |       |                |
|         |            | Rollover Date the                                       | Date (or in the case   |       |                |
|         |            | Bloomberg page  | of the first Rollover  |       |                |
|         |            | referring to the  | Date the Issue   |       |                |
|         |            | Substitute Asset.)                                      | Date) and ending   |       |                |
|         |            | ,   | not less than 5  |       |                |
|         |            |   | Business Days prior  |       |                |
|         |            |   | to the last trading  |       |                |
|         |            |   | date of the  |       |                |
|         |            |   | Reference Asset  |       |                |
|         |            |   | upon which notice  |       |                |
|         |            |   | to deliver the   |       |                |
|         |            |   | Reference Asset  |       |                |
|         |            |   | may be given in  |       |                |
|         |            |   | accordance with the  |       |                |
|         |            |   |  |       |                |
|         |            |   | rules of the relevant  |       |                |
|         |            |   | Exchange   |       |                |
| 344,604 | DE000NG84E | 10-year German  | A date, as   | Eurex | The close of   |
|         | U9         | Government Bond   | determined by the  |       | trading on the |
|         |            | Future (Initially                                       | Calculation Agent,   |       | Exchange       |
|         |            | Bloomberg code:   | in the period  |       |                |
|         |            | RXU4 <cmdty></cmdty>                                    | commencing on the  |       |                |
|         |            | and after the first                                     | previous Rollover  |       |                |
|         |            | Rollover Date the                                       | Date (or in the case   |       |                |
|         |            | Bloomberg page  | of the first Rollover  |       |                |
|         |            | referring to the  | Date the Issue   |       |                |
|         |            | Substitute Asset.)                                      | Date) and ending   |       |                |
|         |            | Substitute Tisset.)                                     | not less than 5  |       |                |
|         |            |   | Business Days prior  |       |                |
|         |            |   | to the last trading  |       |                |
|         |            |   | date of the  |       |                |
|         |            |   | Reference Asset  |       |                |
|         |            |   |  |       |                |
|         |            |   | upon which notice to deliver the   |       |                |
|         |            |   |  |       |                |
|         |            |   | Reference Asset  |       |                |
|         |            |   | may be given in  |       |                |
|         |            |   | accordance with the  |       |                |
|         |            |   | rules of the relevant  |       |                |
|         |            |   | Exchange   |       |                |
| 344,605 | DE000NG84E | 10-year German  | A date, as   | Eurex | The close of   |
|         | V7         | Government Bond   | determined by the  |       | trading on the |
|         |            | Future (Initially                                       | Calculation Agent,   |       | Exchange       |
|         |            | Bloomberg code:   | in the period  |       | Ĩ              |
|         |            | RXU4 <cmdty></cmdty>                                    | commencing on the  |       |                |
|         |            | and after the first                                     | previous Rollover  |       |                |
|         |            |   | previous Ronover   |       |                |
|         |            | Rollover Date the                                       | -  |       |                |
|         |            | Rollover Date the                                       | Date (or in the case   |       |                |
|         |            | Rollover Date the Bloomberg page                        | Date (or in the case<br>of the first Rollover  |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue  |       |                |
|         |            | Rollover Date the Bloomberg page                        | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending  |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5   |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior  |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading   |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the  |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset   |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice                                      |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the                    |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset |       |                |
|         |            | Rollover Date the<br>Bloomberg page<br>referring to the | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the                    |       |                |

|         |                  |  | rules of the relevant   |       |  |
|---------|------------------|--|---|-------|--|
|         |                  |  | Exchange  |       |  |
| 344,606 | DE000NG84E<br>W5 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | Eurex | The close of<br>trading on the<br>Exchange |
| 344,607 | DE000NG84E<br>X3 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | ExchangeA date, asdetermined by theCalculation Agent,in the periodcommencing on theprevious RolloverDate (or in the caseof the first RolloverDate (or in the caseof the first RolloverDate (and endingnot less than 5Business Days priorto the last tradingdate of theReference Assetupon which noticeto deliver theReference Assetmay be given inaccordance with therules of the relevantExchange  | Eurex | The close of<br>trading on the<br>Exchange |
| 344,608 | DE000NG84E<br>Y1 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the   | Eurex | The close of<br>trading on the<br>Exchange |

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|---------|------------------|---|--|-------|-----------------------------|
|         |                  |   | Reference Asset  |       |                             |
|         |                  |   | upon which notice  |       |                             |
|         |                  |   | to deliver the   |       |                             |
|         |                  |   | Reference Asset  |       |                             |
|         |                  |   | may be given in  |       |                             |
|         |                  |   | accordance with the  |       |                             |
|         |                  |   | rules of the relevant  |       |                             |
|         |                  |   | Exchange   |       |                             |
| 344,609 | DE000NG84E       | 10-year German  | A date, as   | Eurex | The close of                |
|         | Z8               | Government Bond   | determined by the  | Luion | trading on the              |
|         | 20               | Future (Initially   | Calculation Agent,   |       | Exchange                    |
|         |                  | Bloomberg code:   | in the period  |       | Exchange                    |
|         |                  | RXU4 <cmdty></cmdty>  | commencing on the  |       |                             |
|         |                  | and after the first   | previous Rollover  |       |                             |
|         |                  |   | 1  |       |                             |
|         |                  | Rollover Date the   | Date (or in the case   |       |                             |
|         |                  | Bloomberg page  | of the first Rollover  |       |                             |
|         |                  | referring to the  | Date the Issue   |       |                             |
|         |                  | Substitute Asset.)  | Date) and ending   |       |                             |
|         |                  |   | not less than 5  |       |                             |
|         |                  |   | Business Days prior  |       |                             |
|         |                  |   | to the last trading  |       |                             |
|         |                  |   | date of the  |       |                             |
|         |                  |   | Reference Asset  |       |                             |
|         |                  |   | upon which notice  |       |                             |
|         |                  |   | to deliver the   |       |                             |
|         |                  |   | Reference Asset  |       |                             |
|         |                  |   | may be given in  |       |                             |
|         |                  |   | accordance with the  |       |                             |
|         |                  |   | rules of the relevant  |       |                             |
|         |                  |   |  |       |                             |
|         |                  |   | Exchange   |       |                             |
| 344,610 | DE000NG84E       | 10-year German  | A date, as   | Eurex | The close of                |
|         | 02               | Government Bond   | determined by the  |       | trading on the              |
|         |                  | Future (Initially   | Calculation Agent,   |       | Exchange                    |
|         |                  | Bloomberg code:   | in the period  |       |                             |
|         |                  | RXU4 <cmdty></cmdty>  | commencing on the  |       |                             |
|         |                  | and after the first   | previous Rollover  |       |                             |
|         |                  |   |  |       |                             |
| 1       |                  | Rollover Date the   | Date (or in the case   |       |                             |
|         |                  | Rollover Date the Bloomberg page  | Date (or in the case of the first Rollover   |       |                             |
|         |                  | Bloomberg page  | of the first Rollover  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue  |       |                             |
|         |                  | Bloomberg page  | of the first Rollover<br>Date the Issue<br>Date) and ending  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5   |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading   |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset   |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset   |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the   |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in  |       |                             |
|         |                  | Bloomberg page referring to the   | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant  |       |                             |
| 344.611 | DE000NG84E       | Bloomberg page<br>referring to the<br>Substitute Asset.)                                      | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange  | Eurex | The close of                |
| 344,611 | DE000NG84E       | Bloomberg page<br>referring to the<br>Substitute Asset.)<br>10-year German                    | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as  | Eurex | The close of trading on the |
| 344,611 | DE000NG84E<br>10 | Bloomberg page<br>referring to the<br>Substitute Asset.)<br>10-year German<br>Government Bond | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the   | Eurex | trading on the              |
| 344,611 |                  | Bloomberg page<br>referring to the<br>Substitute Asset.)                                      | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,                                       | Eurex |                             |
| 344,611 |                  | Bloomberg page<br>referring to the<br>Substitute Asset.)                                      | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period                      | Eurex | trading on the              |
| 344,611 |                  | Bloomberg page<br>referring to the<br>Substitute Asset.)                                      | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the | Eurex | trading on the              |
| 344,611 |                  | Bloomberg page<br>referring to the<br>Substitute Asset.)                                      | of the first RolloverDate the IssueDate) and endingnot less than 5Business Days priorto the last tradingdate of theReference Assetupon which noticeto deliver theReference Assetmay be given inaccordance with therules of the relevantExchangeA date, asdetermined by theCalculation Agent,in the periodcommencing on theprevious Rollover  | Eurex | trading on the              |
| 344,611 |                  | Bloomberg page<br>referring to the<br>Substitute Asset.)                                      | of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the | Eurex | trading on the              |

| ·       |                  |                                   |   | r     |                             |
|---------|------------------|-----------------------------------|---|-------|-----------------------------|
|         |                  | referring to the                  | Date the Issue  |       |                             |
|         |                  | Substitute Asset.)                | Date) and ending  |       |                             |
|         |                  |                                   | not less than 5   |       |                             |
|         |                  |                                   | Business Days prior   |       |                             |
|         |                  |                                   | to the last trading   |       |                             |
|         |                  |                                   | date of the   |       |                             |
|         |                  |                                   | Reference Asset   |       |                             |
|         |                  |                                   | upon which notice   |       |                             |
|         |                  |                                   | to deliver the  |       |                             |
|         |                  |                                   | Reference Asset   |       |                             |
|         |                  |                                   | may be given in   |       |                             |
|         |                  |                                   | accordance with the   |       |                             |
|         |                  |                                   | rules of the relevant   |       |                             |
|         |                  |                                   | Exchange  |       |                             |
| 344,612 | DE000NG84E       | 10-year German                    | A date, as  | Eurex | The close of                |
| 511,012 | 28               | Government Bond                   | determined by the   | Luica | trading on the              |
|         | 20               | Future (Initially                 | Calculation Agent,  |       | -                           |
|         |                  |                                   | 0   |       | Exchange                    |
|         |                  | Bloomberg code:                   | in the period   |       |                             |
|         |                  | RXU4 <cmdty></cmdty>              | commencing on the   |       |                             |
|         |                  | and after the first               | previous Rollover   |       |                             |
|         |                  | Rollover Date the                 | Date (or in the case  |       |                             |
|         |                  | Bloomberg page                    | of the first Rollover   |       |                             |
|         |                  | referring to the                  | Date the Issue  |       |                             |
|         |                  | Substitute Asset.)                | Date) and ending  |       |                             |
|         |                  |                                   | not less than 5   |       |                             |
|         |                  |                                   | Business Days prior   |       |                             |
|         |                  |                                   | to the last trading   |       |                             |
|         |                  |                                   | date of the   |       |                             |
|         |                  |                                   | Reference Asset   |       |                             |
|         |                  |                                   | upon which notice   |       |                             |
|         |                  |                                   | to deliver the  |       |                             |
|         |                  |                                   | Reference Asset   |       |                             |
|         |                  |                                   | may be given in   |       |                             |
|         |                  |                                   | accordance with the   |       |                             |
|         |                  |                                   | rules of the relevant   |       |                             |
|         |                  |                                   | Exchange  |       |                             |
| 344,613 | DE000NG84E       | 10-year German                    | A date, as  | Eurex | The close of                |
| JTT,01J | 36               | Government Bond                   | determined by the   | LUICA | trading on the              |
|         | 30               |                                   |   |       | -                           |
|         |                  | Future (Initially                 | Calculation Agent,  |       | Exchange                    |
|         |                  | Bloomberg code:                   | in the period   |       |                             |
|         |                  | RXU4 <cmdty></cmdty>              | commencing on the   |       |                             |
|         |                  | and after the first               | previous Rollover   |       |                             |
|         |                  | Rollover Date the                 | Date (or in the case  |       |                             |
|         |                  | Bloomberg page                    | of the first Rollover   |       |                             |
|         |                  | referring to the                  | Date the Issue  |       |                             |
|         |                  | Substitute Asset.)                | Date) and ending  |       |                             |
|         |                  |                                   | not less than 5   |       |                             |
|         |                  |                                   | Business Days prior   |       |                             |
|         |                  |                                   | to the last trading   |       |                             |
|         |                  |                                   | date of the   |       |                             |
|         |                  |                                   | Reference Asset   |       |                             |
|         |                  |                                   | upon which notice   |       |                             |
|         |                  |                                   | to deliver the  |       |                             |
|         |                  |                                   | Reference Asset   |       |                             |
| I       |                  |                                   | 1.01010100 / 10001  |       |                             |
|         |                  |                                   |   |       |                             |
|         |                  |                                   | may be given in   |       |                             |
|         |                  |                                   | may be given in accordance with the   |       |                             |
|         |                  |                                   | may be given in<br>accordance with the<br>rules of the relevant             |       |                             |
| 244 (14 | DEMONICO         | 10 more Comm                      | may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | P     | The also of                 |
| 344,614 | DE000NG84E<br>44 | 10-year German<br>Government Bond | may be given in<br>accordance with the<br>rules of the relevant             | Eurex | The close of trading on the |

|         | i          |                      |                       | r     | i              |
|---------|------------|----------------------|-----------------------|-------|----------------|
|         |            | Future (Initially    | Calculation Agent,    |       | Exchange       |
|         |            | Bloomberg code:      | in the period         |       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |       |                |
|         |            | and after the first  | previous Rollover     |       |                |
|         |            | Rollover Date the    | Date (or in the case  |       |                |
|         |            | Bloomberg page       | of the first Rollover |       |                |
|         |            | referring to the     | Date the Issue        |       |                |
|         |            | Substitute Asset.)   | Date) and ending      |       |                |
|         |            |                      | not less than 5       |       |                |
|         |            |                      | Business Days prior   |       |                |
|         |            |                      | to the last trading   |       |                |
|         |            |                      | date of the           |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | upon which notice     |       |                |
|         |            |                      | to deliver the        |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | may be given in       |       |                |
|         |            |                      | accordance with the   |       |                |
|         |            |                      | rules of the relevant |       |                |
|         |            |                      | Exchange              |       |                |
| 344,615 | DE000NG84E | 10-year German       | A date, as            | Eurex | The close of   |
| ,       | 51         | Government Bond      | determined by the     |       | trading on the |
|         | ~ 1        | Future (Initially    | Calculation Agent,    |       | Exchange       |
|         |            | Bloomberg code:      | in the period         |       | Literange      |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |       |                |
|         |            | and after the first  | previous Rollover     |       |                |
|         |            | Rollover Date the    | Date (or in the case  |       |                |
|         |            | Bloomberg page       | of the first Rollover |       |                |
|         |            | referring to the     | Date the Issue        |       |                |
|         |            | Substitute Asset.)   | Date) and ending      |       |                |
|         |            | Substitute Asset.)   | not less than 5       |       |                |
|         |            |                      | Business Days prior   |       |                |
|         |            |                      | to the last trading   |       |                |
|         |            |                      | date of the           |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | upon which notice     |       |                |
|         |            |                      | to deliver the        |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | may be given in       |       |                |
|         |            |                      | accordance with the   |       |                |
|         |            |                      | rules of the relevant |       |                |
|         |            |                      |                       |       |                |
| 244 (16 | DEGODICOAE | 10                   | Exchange              |       | T1             |
| 344,616 |            | 10-year German       | A date, as            | Eurex | The close of   |
|         | 69         | Government Bond      | determined by the     |       | trading on the |
|         |            | Future (Initially    | Calculation Agent,    |       | Exchange       |
|         |            | Bloomberg code:      | in the period         |       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |       |                |
|         |            | and after the first  | previous Rollover     |       |                |
|         |            | Rollover Date the    | Date (or in the case  |       |                |
|         |            | Bloomberg page       | of the first Rollover |       |                |
|         |            | referring to the     | Date the Issue        |       |                |
|         |            | Substitute Asset.)   | Date) and ending      |       |                |
|         |            |                      | not less than 5       |       |                |
|         |            |                      | Business Days prior   |       |                |
|         |            |                      | to the last trading   |       |                |
|         |            |                      | date of the           |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | upon which notice     |       |                |
|         |            |                      | to deliver the        |       |                |
|         |            |                      | Reference Asset       |       |                |

|         | DECONTRACT       | 10 2   | may be given in<br>accordance with the<br>rules of the relevant<br>Exchange   | -     |  |
|---------|------------------|--|---|-------|--|
| 344,617 | DE000NG84E<br>77 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | Eurex | The close of<br>trading on the<br>Exchange |
| 344,618 | DE000NG84E<br>85 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | Eurex | The close of<br>trading on the<br>Exchange |
| 344,619 | DE000NG84E<br>93 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior   | Eurex | The close of<br>trading on the<br>Exchange |

|         | 1                | i  |   | 1        | i1                          |
|---------|------------------|--|---|----------|-----------------------------|
|         |                  |  | to the last trading   |          |                             |
|         |                  |  | date of the   |          |                             |
|         |                  |  | Reference Asset   |          |                             |
|         |                  |  | upon which notice   |          |                             |
|         |                  |  | to deliver the  |          |                             |
|         |                  |  | Reference Asset   |          |                             |
|         |                  |  | may be given in   |          |                             |
|         |                  |  | accordance with the   |          |                             |
|         |                  |  | rules of the relevant   |          |                             |
|         |                  |  |   |          |                             |
| 244 (20 | DEGODICO4E       | 10   | Exchange  | <b>.</b> | T1                          |
| 344,620 | DE000NG84F       | 10-year German   | A date, as  | Eurex    | The close of                |
|         | A8               | Government Bond  | determined by the   |          | trading on the              |
|         |                  | Future (Initially  | Calculation Agent,  |          | Exchange                    |
|         |                  | Bloomberg code:  | in the period   |          |                             |
|         |                  | RXU4 <cmdty></cmdty>   | commencing on the   |          |                             |
|         |                  | and after the first  | previous Rollover   |          |                             |
|         |                  | Rollover Date the  | Date (or in the case  |          |                             |
|         |                  | Bloomberg page   | of the first Rollover   |          |                             |
|         |                  | referring to the   | Date the Issue  |          |                             |
|         |                  | Substitute Asset.)   | Date) and ending  |          |                             |
|         |                  | Substitute Asset.)   | not less than 5   |          |                             |
|         |                  |  |   |          |                             |
|         |                  |  | Business Days prior   |          |                             |
|         |                  |  | to the last trading   |          |                             |
|         |                  |  | date of the   |          |                             |
|         |                  |  | Reference Asset   |          |                             |
|         |                  |  | upon which notice   |          |                             |
|         |                  |  | to deliver the  |          |                             |
|         |                  |  | Reference Asset   |          |                             |
|         |                  |  | may be given in   |          |                             |
|         |                  |  | accordance with the   |          |                             |
|         |                  |  |   |          |                             |
| 1       |                  |  | rules of the relevant   |          |                             |
|         |                  |  | rules of the relevant<br>Exchange   |          |                             |
| 344 621 | DF000NG84F       | 10-year German   | Exchange  | Furey    | The close of                |
| 344,621 | DE000NG84F       | 10-year German   | Exchange<br>A date, as  | Eurex    | The close of trading on the |
| 344,621 | DE000NG84F<br>B6 | Government Bond  | Exchange<br>A date, as<br>determined by the   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially   | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,   | Eurex    |                             |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty></cmdty>  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first</cmdty>  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>   | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>   | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the  | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant   | Eurex    | trading on the              |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the  | Eurex    | trading on the<br>Exchange  |
| 344,621 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant   | Eurex    | trading on the              |
|         | В6               | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as   |          | trading on the<br>Exchange  |
|         | B6<br>DE000NG84F | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the  |          | trading on the<br>Exchange  |
|         | B6<br>DE000NG84F | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,                  |          | trading on the<br>Exchange  |
|         | B6<br>DE000NG84F | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period |          | trading on the<br>Exchange  |
|         | B6<br>DE000NG84F | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,                  |          | trading on the<br>Exchange  |

|         |                  | Rollover Date the<br>Bloomberg page<br>referring to the<br>Substitute Asset.)  | Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice   |       |  |
|---------|------------------|--|---|-------|--|
| 344,623 | DE000NG84F       | 10-year German   | to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as  | Eurex | The close of                               |
|         | D2               | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty>                   | determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange               |       | trading on the<br>Exchange                 |
| 344,624 | DE000NG84F<br>E0 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange | Eurex | The close of<br>trading on the<br>Exchange |

| 344,625 | DE000NG84F | 10-year German       | A date, as            | Eurex | The close of   |
|---------|------------|----------------------|-----------------------|-------|----------------|
| JTT,02J | F7         | Government Bond      | determined by the     | Eurex | trading on the |
|         | 1 /        | Future (Initially    | Calculation Agent,    |       | Exchange       |
|         |            | Bloomberg code:      | in the period         |       | Exchange       |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |       |                |
|         |            | and after the first  | previous Rollover     |       |                |
|         |            | Rollover Date the    | Date (or in the case  |       |                |
|         |            |                      | of the first Rollover |       |                |
|         |            | Bloomberg page       | Date the Issue        |       |                |
|         |            | referring to the     |                       |       |                |
|         |            | Substitute Asset.)   | Date) and ending      |       |                |
|         |            |                      | not less than 5       |       |                |
|         |            |                      | Business Days prior   |       |                |
|         |            |                      | to the last trading   |       |                |
|         |            |                      | date of the           |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | upon which notice     |       |                |
|         |            |                      | to deliver the        |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | may be given in       |       |                |
|         |            |                      | accordance with the   |       |                |
|         |            |                      | rules of the relevant |       |                |
|         |            |                      | Exchange              |       |                |
| 344,626 | DE000NG84F | 10-year German       | A date, as            | Eurex | The close of   |
|         | G5         | Government Bond      | determined by the     |       | trading on the |
|         |            | Future (Initially    | Calculation Agent,    |       | Exchange       |
|         |            | Bloomberg code:      | in the period         |       | U              |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |       |                |
|         |            | and after the first  | previous Rollover     |       |                |
|         |            | Rollover Date the    | Date (or in the case  |       |                |
|         |            | Bloomberg page       | of the first Rollover |       |                |
|         |            | referring to the     | Date the Issue        |       |                |
|         |            | Substitute Asset.)   | Date) and ending      |       |                |
|         |            |                      | not less than 5       |       |                |
|         |            |                      | Business Days prior   |       |                |
|         |            |                      | to the last trading   |       |                |
|         |            |                      | date of the           |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | upon which notice     |       |                |
|         |            |                      | to deliver the        |       |                |
|         |            |                      | Reference Asset       |       |                |
|         |            |                      | may be given in       |       |                |
|         |            |                      | accordance with the   |       |                |
|         |            |                      | rules of the relevant |       |                |
|         |            |                      |                       |       |                |
| 211 627 | DE000NG84F | 10 year Company      | Exchange              | Euror | The close of   |
| 344,627 |            | 10-year German       | A date, as            | Eurex |                |
|         | H3         | Government Bond      | determined by the     |       | trading on the |
|         |            | Future (Initially    | Calculation Agent,    |       | Exchange       |
|         |            | Bloomberg code:      | in the period         |       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |       |                |
|         |            | and after the first  | previous Rollover     |       |                |
|         |            | Rollover Date the    | Date (or in the case  |       |                |
|         |            | Bloomberg page       | of the first Rollover |       |                |
|         |            | referring to the     | Date the Issue        |       |                |
|         |            | Substitute Asset.)   | Date) and ending      |       |                |
|         |            |                      | not less than 5       |       |                |
|         |            |                      | Business Days prior   |       |                |
|         |            |                      | to the last trading   |       |                |
|         |            |                      | date of the           |       |                |
|         |            |                      | Reference Asset       |       |                |
|         | 1          | 1                    | upon which notice     |       |                |

|         | 1                | 1  | to deliver the  | 1     |                             |
|---------|------------------|--|---|-------|-----------------------------|
|         |                  |  | Reference Asset   |       |                             |
|         |                  |  | may be given in   |       |                             |
|         |                  |  | accordance with the   |       |                             |
|         |                  |  | rules of the relevant   |       |                             |
|         |                  |  |   |       |                             |
| 244 (20 | DEGODICOAE       | 10 0   | Exchange  | 5     | TT1 1 C                     |
| 344,628 | DE000NG84F       | 10-year German   | A date, as  | Eurex | The close of                |
|         | J9               | Government Bond  | determined by the   |       | trading on the              |
|         |                  | Future (Initially  | Calculation Agent,  |       | Exchange                    |
|         |                  | Bloomberg code:  | in the period   |       |                             |
|         |                  | RXU4 <cmdty></cmdty>   | commencing on the   |       |                             |
|         |                  | and after the first  | previous Rollover   |       |                             |
|         |                  | Rollover Date the  | Date (or in the case  |       |                             |
|         |                  | Bloomberg page   | of the first Rollover   |       |                             |
|         |                  | referring to the   | Date the Issue  |       |                             |
|         |                  | Substitute Asset.)   | Date) and ending  |       |                             |
|         |                  |  | not less than 5   |       |                             |
|         |                  |  | Business Days prior   |       |                             |
|         |                  |  | to the last trading   |       |                             |
|         |                  |  | date of the   |       |                             |
|         |                  |  | Reference Asset   |       |                             |
|         |                  |  | upon which notice   |       |                             |
|         |                  |  | to deliver the  |       |                             |
|         |                  |  | Reference Asset   |       |                             |
|         |                  |  | may be given in   |       |                             |
|         |                  |  | accordance with the   |       |                             |
|         |                  |  | rules of the relevant   |       |                             |
|         |                  |  | Exchange  |       |                             |
| 344,629 | DE000NG84F       | 10-year German   | A date, as  | Eurex | The close of                |
| 511,025 | K7               | Government Bond  | determined by the   | Durex | trading on the              |
|         | 1117             | Future (Initially  | Calculation Agent,  |       | Exchange                    |
|         |                  | Bloomberg code:  | in the period   |       | Lixenange                   |
|         |                  | RXU4 <cmdty></cmdty>   | commencing on the   |       |                             |
|         |                  | and after the first  | previous Rollover   |       |                             |
|         |                  | Rollover Date the  | Date (or in the case  |       |                             |
|         |                  | Bloomberg page   | of the first Rollover   |       |                             |
|         |                  |  | Date the Issue  |       |                             |
|         |                  | referring to the   |   |       |                             |
|         |                  | Substitute Asset.)   | Date) and ending<br>not less than 5   |       |                             |
|         |                  |  | Business Days prior   |       |                             |
|         |                  |  | • •   |       |                             |
|         |                  |  | to the last trading   |       |                             |
|         |                  |  | date of the   |       |                             |
|         |                  |  | Reference Asset   |       |                             |
|         |                  |  | upon which notice   |       |                             |
|         |                  |  | to deliver the  |       |                             |
|         |                  |  | Reference Asset   |       |                             |
|         |                  |  | may be given in   |       |                             |
|         | 1                |  | accordance with the   |       |                             |
|         |                  |  | rules of the relevant   |       |                             |
|         |                  |  |   |       |                             |
|         |                  |  | Exchange  |       |                             |
| 344,630 | DE000NG84F       | 10-year German   | Exchange<br>A date, as  | Eurex | The close of                |
| 344,630 | DE000NG84F<br>L5 | 10-year German<br>Government Bond  | Exchange  | Eurex | The close of trading on the |
| 344,630 |                  |  | Exchange<br>A date, as  | Eurex |                             |
| 344,630 |                  | Government Bond  | Exchange<br>A date, as<br>determined by the   | Eurex | trading on the              |
| 344,630 |                  | Government Bond<br>Future (Initially   | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,   | Eurex | trading on the              |
| 344,630 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period  | Eurex | trading on the              |
| 344,630 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty></cmdty>  | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the   | Eurex | trading on the              |
| 344,630 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>                    | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover  | Eurex | trading on the              |
| 344,630 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty> | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case                          | Eurex | trading on the              |
| 344,630 |                  | Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>                    | Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover | Eurex | trading on the              |

|         | i                | i   | 1 .1 .1 -   | 1     | ,ı             |
|---------|------------------|---|---|-------|----------------|
|         |                  |   | not less than 5   |       |                |
|         |                  |   | Business Days prior   |       |                |
|         |                  |   | to the last trading   |       |                |
|         |                  |   | date of the   |       |                |
|         |                  |   | Reference Asset   |       |                |
|         |                  |   | upon which notice   |       |                |
|         |                  |   | to deliver the  |       |                |
|         |                  |   | Reference Asset   |       |                |
|         |                  |   | may be given in   |       |                |
|         |                  |   | accordance with the   |       |                |
|         |                  |   | rules of the relevant   |       |                |
|         |                  |   |   |       |                |
|         |                  |   | Exchange  |       |                |
| 344,631 | DE000NG84F       | 10-year German  | A date, as  | Eurex | The close of   |
|         | M3               | Government Bond   | determined by the   |       | trading on the |
|         |                  | Future (Initially                                       | Calculation Agent,  |       | Exchange       |
|         |                  | Bloomberg code:   | in the period   |       | C              |
|         |                  | RXU4 <cmdty></cmdty>                                    | commencing on the   |       |                |
|         |                  | and after the first                                     | previous Rollover   |       |                |
|         |                  | Rollover Date the                                       | Date (or in the case  |       |                |
|         |                  | Bloomberg page  | of the first Rollover   |       |                |
|         |                  |   |   |       |                |
|         |                  | referring to the  | Date the Issue  |       |                |
|         |                  | Substitute Asset.)                                      | Date) and ending  |       |                |
|         |                  |   | not less than 5   |       |                |
|         |                  |   | Business Days prior   |       |                |
|         |                  |   | to the last trading   |       |                |
|         |                  |   | date of the   |       |                |
|         |                  |   | Reference Asset   |       |                |
|         |                  |   | upon which notice   |       |                |
|         |                  |   | to deliver the  |       |                |
|         |                  |   | Reference Asset   |       |                |
|         |                  |   |   |       |                |
|         |                  |   | may be given in   |       |                |
|         |                  |   | accordance with the   |       |                |
|         |                  |   | rules of the relevant   |       |                |
|         |                  |   | Exchange  |       |                |
| 344,632 | DE000NG84F       | 10-year German  | A date, as  | Eurex | The close of   |
|         | N1               | Government Bond   | determined by the   |       | trading on the |
|         |                  | Future (Initially                                       | Calculation Agent,  |       | Exchange       |
|         |                  | Bloomberg code:   | in the period   |       | U              |
|         |                  | RXU4 <cmdty></cmdty>                                    | commencing on the   |       |                |
|         |                  | and after the first                                     | previous Rollover   |       |                |
|         |                  | Rollover Date the                                       | Date (or in the case  |       |                |
|         |                  |   |   |       |                |
|         |                  | Bloomberg page  | of the first Rollover   |       |                |
|         |                  |   |   |       |                |
|         |                  | referring to the  | Date the Issue  |       |                |
| 1       |                  | Substitute Asset.)                                      | Date) and ending  |       |                |
|         |                  | -   |   |       |                |
|         |                  | -   | Date) and ending  |       |                |
|         |                  | -   | Date) and ending not less than 5  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset   |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset   |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the   |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant  |       |                |
|         |                  | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the   |       |                |
| 344,633 | DE000NG84F       | -   | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant  | Eurex | The close of   |
| 344,633 | DE000NG84F<br>P6 | Substitute Asset.)                                      | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as                      | Eurex |                |
| 344,633 |                  | Substitute Asset.)<br>10-year German<br>Government Bond | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the | Eurex | trading on the |
| 344,633 |                  | Substitute Asset.)<br>10-year German                    | Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as                      | Eurex |                |

|         |            | RXU4 <cmdty></cmdty>   | commencing on the  |       |                |
|---------|------------|--|--|-------|----------------|
|         |            | and after the first  | previous Rollover  |       |                |
|         |            | Rollover Date the  | Date (or in the case   |       |                |
|         |            | Bloomberg page   | of the first Rollover  |       |                |
|         |            | referring to the   | Date the Issue   |       |                |
|         |            | Substitute Asset.)   | Date) and ending   |       |                |
|         |            | ,  | not less than 5  |       |                |
|         |            |  | Business Days prior  |       |                |
|         |            |  | to the last trading  |       |                |
|         |            |  | date of the  |       |                |
|         |            |  | Reference Asset  |       |                |
|         |            |  | upon which notice  |       |                |
|         |            |  | to deliver the   |       |                |
|         |            |  | Reference Asset  |       |                |
|         |            |  | may be given in  |       |                |
|         |            |  | accordance with the  |       |                |
|         |            |  |  |       |                |
|         |            |  | rules of the relevant  |       |                |
|         |            |  | Exchange   |       |                |
| 344,634 | DE000NG84F | 10-year German   | A date, as   | Eurex | The close of   |
|         | Q4         | Government Bond  | determined by the  |       | trading on the |
|         |            | Future (Initially  | Calculation Agent,   |       | Exchange       |
|         |            | Bloomberg code:  | in the period  |       |                |
|         |            | RXU4 <cmdty></cmdty>   | commencing on the  |       |                |
|         |            | and after the first  | previous Rollover  |       |                |
|         |            | Rollover Date the  | Date (or in the case   |       |                |
|         |            | Bloomberg page   | of the first Rollover  |       |                |
|         |            | referring to the   | Date the Issue   |       |                |
|         |            | Substitute Asset.)   | Date) and ending   |       |                |
|         |            | Substitute ( 18501.)   | not less than 5  |       |                |
|         |            |  | Business Days prior  |       |                |
|         |            |  | to the last trading  |       |                |
|         |            |  | date of the  |       |                |
|         |            |  | Reference Asset  |       |                |
|         |            |  |  |       |                |
|         |            |  | upon which notice to deliver the   |       |                |
|         |            |  |  |       |                |
|         |            |  | Reference Asset  |       |                |
|         |            |  | may be given in  |       |                |
|         |            |  | accordance with the  |       |                |
|         |            |  | rules of the relevant  |       |                |
|         |            |  | Exchange   |       |                |
| 344,635 | DE000NG84F | 10-year German   | A date, as   | Eurex | The close of   |
|         | R2         | Government Bond  | determined by the  |       | trading on the |
|         |            | Future (Initially  | Calculation Agent,   |       | Exchange       |
|         |            |  |  |       | Ũ              |
|         |            | Bloomberg code:  | in the period  |       |                |
|         |            | Bloomberg code:<br>RXU4 <cmdty></cmdty>  | in the period<br>commencing on the   |       |                |
|         |            | RXU4 <cmdty></cmdty>   | commencing on the  |       |                |
|         |            |  | commencing on the previous Rollover  |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>   | commencing on the<br>previous Rollover<br>Date (or in the case   |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>                      | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover  |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue  |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>                      | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending  |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5   |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior  |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading   |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the  |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset   |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice                                      |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the                    |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset |       |                |
|         |            | RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty> | commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the                    |       |                |

|         |                  |  | rules of the relevant   |       |  |
|---------|------------------|--|---|-------|--|
|         |                  |  | Exchange  |       |  |
| 344,636 | DE000NG84F<br>S0 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant | Eurex | The close of<br>trading on the<br>Exchange |
| 344,637 | DE000NG84F<br>T8 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | ExchangeA date, asdetermined by theCalculation Agent,in the periodcommencing on theprevious RolloverDate (or in the caseof the first RolloverDate (or in the caseof the first RolloverDate (at the IssueDate) and endingnot less than 5Business Days priorto the last tradingdate of theReference Assetupon which noticeto deliver theReference Assetmay be given inaccordance with therules of the relevantExchange                    | Eurex | The close of<br>trading on the<br>Exchange |
| 344,638 | DE000NG84F<br>U6 | 10-year German<br>Government Bond<br>Future (Initially<br>Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the   | Eurex | The close of<br>trading on the<br>Exchange |

|         | 1                | 1  | D.C.   | 1     | 1                           |
|---------|------------------|--|--|-------|-----------------------------|
|         |                  |  | Reference Asset  |       |                             |
|         |                  |  | upon which notice  |       |                             |
|         |                  |  | to deliver the   |       |                             |
|         |                  |  | Reference Asset  |       |                             |
|         |                  |  | may be given in  |       |                             |
|         |                  |  | accordance with the  |       |                             |
|         |                  |  | rules of the relevant  |       |                             |
|         |                  |  | Exchange   |       |                             |
| 344,639 | DE000NG84F       | 10-year German   | A date, as   | Eurex | The close of                |
|         | V4               | Government Bond  | determined by the  | Luion | trading on the              |
|         |                  | Future (Initially  | Calculation Agent,   |       | Exchange                    |
|         |                  | Bloomberg code:  | in the period  |       | Exchange                    |
|         |                  | RXU4 <cmdty></cmdty>   | commencing on the  |       |                             |
|         |                  | and after the first  | previous Rollover  |       |                             |
|         |                  |  | 1  |       |                             |
|         |                  | Rollover Date the  | Date (or in the case   |       |                             |
|         |                  | Bloomberg page   | of the first Rollover  |       |                             |
|         |                  | referring to the   | Date the Issue   |       |                             |
|         |                  | Substitute Asset.)   | Date) and ending   |       |                             |
|         |                  |  | not less than 5  |       |                             |
|         |                  |  | Business Days prior  |       |                             |
|         |                  |  | to the last trading  |       |                             |
|         |                  |  | date of the  |       |                             |
|         |                  |  | Reference Asset  |       |                             |
|         |                  |  | upon which notice  |       |                             |
|         |                  |  | to deliver the   |       |                             |
|         |                  |  | Reference Asset  |       |                             |
|         |                  |  | may be given in  |       |                             |
|         |                  |  | accordance with the  |       |                             |
|         |                  |  | rules of the relevant  |       |                             |
|         |                  |  |  |       |                             |
|         |                  |  | Exchange   |       |                             |
| 344,640 | DE000NG84F       | 10-year German   | A date, as   | Eurex | The close of                |
|         | W2               | Government Bond  | determined by the  |       | trading on the              |
|         |                  | Future (Initially  | Calculation Agent,   |       | T 1                         |
|         |                  |  |  |       | Exchange                    |
|         |                  | Bloomberg code:  | in the period  |       | Exchange                    |
|         |                  |  |  |       | Exchange                    |
|         |                  | Bloomberg code:  | in the period  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first</cmdty>  | in the period<br>commencing on the<br>previous Rollover  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the</cmdty>  | in the period<br>commencing on the   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>   | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page</cmdty>   | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the  |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in   |       | Exchange                    |
|         |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant   |       | Exchange                    |
| 344,641 | DE000NG84F       | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange   | Eurex | Exchange                    |
| 344,641 |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the</cmdty>                        | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as   | Eurex | The close of                |
| 344,641 | DE000NG84F<br>X0 | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the  | Eurex | The close of trading on the |
| 344,641 |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,  | Eurex | The close of                |
| 344,641 |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period   | Eurex | The close of trading on the |
| 344,641 |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the                      | Eurex | The close of trading on the |
| 344,641 |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the<br>previous Rollover | Eurex | The close of trading on the |
| 344,641 |                  | Bloomberg code:<br>RXU4 <cmdty><br/>and after the first<br/>Rollover Date the<br/>Bloomberg page<br/>referring to the<br/>Substitute Asset.)</cmdty> | in the period<br>commencing on the<br>previous Rollover<br>Date (or in the case<br>of the first Rollover<br>Date the Issue<br>Date) and ending<br>not less than 5<br>Business Days prior<br>to the last trading<br>date of the<br>Reference Asset<br>upon which notice<br>to deliver the<br>Reference Asset<br>may be given in<br>accordance with the<br>rules of the relevant<br>Exchange<br>A date, as<br>determined by the<br>Calculation Agent,<br>in the period<br>commencing on the                      | Eurex | The close of trading on the |

|         |            |                      |                       | · · · · · · · · · · · · · · · · · · · |                |
|---------|------------|----------------------|-----------------------|---------------------------------------|----------------|
|         |            | referring to the     | Date the Issue        |                                       |                |
|         |            | Substitute Asset.)   | Date) and ending      |                                       |                |
|         |            |                      | not less than 5       |                                       |                |
|         |            |                      | Business Days prior   |                                       |                |
|         |            |                      | to the last trading   |                                       |                |
|         |            |                      | date of the           |                                       |                |
|         |            |                      | Reference Asset       |                                       |                |
|         |            |                      | upon which notice     |                                       |                |
|         |            |                      | to deliver the        |                                       |                |
|         |            |                      | Reference Asset       |                                       |                |
|         |            |                      | may be given in       |                                       |                |
|         |            |                      | accordance with the   |                                       |                |
|         |            |                      | rules of the relevant |                                       |                |
|         |            |                      | Exchange              |                                       |                |
| 344,642 | DE000NG84F | 10-year German       | A date, as            | Eurex                                 | The close of   |
| 511,012 | Y8         | Government Bond      | determined by the     | Durex                                 | trading on the |
|         | 10         | Future (Initially    | Calculation Agent,    |                                       | -              |
|         |            |                      | 0                     |                                       | Exchange       |
|         |            | Bloomberg code:      | in the period         |                                       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |                                       |                |
|         |            | and after the first  | previous Rollover     |                                       |                |
|         |            | Rollover Date the    | Date (or in the case  |                                       |                |
|         |            | Bloomberg page       | of the first Rollover |                                       |                |
|         |            | referring to the     | Date the Issue        |                                       |                |
|         |            | Substitute Asset.)   | Date) and ending      |                                       |                |
|         |            |                      | not less than 5       |                                       |                |
|         |            |                      | Business Days prior   |                                       |                |
|         |            |                      | to the last trading   |                                       |                |
|         |            |                      | date of the           |                                       |                |
|         |            |                      | Reference Asset       |                                       |                |
|         |            |                      | upon which notice     |                                       |                |
|         |            |                      | to deliver the        |                                       |                |
|         |            |                      | Reference Asset       |                                       |                |
|         |            |                      | may be given in       |                                       |                |
|         |            |                      | accordance with the   |                                       |                |
|         |            |                      | rules of the relevant |                                       |                |
|         |            |                      | Exchange              |                                       |                |
| 344,643 | DE000NG84E | 10-year German       | A date, as            | Eurex                                 | The close of   |
| JTJ,UTJ | Z5         | Government Bond      | determined by the     | DUICA                                 | trading on the |
|         |            |                      | •                     |                                       | -              |
|         |            | Future (Initially    | Calculation Agent,    |                                       | Exchange       |
|         |            | Bloomberg code:      | in the period         |                                       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the     |                                       |                |
|         |            | and after the first  | previous Rollover     |                                       |                |
|         |            | Rollover Date the    | Date (or in the case  |                                       |                |
|         |            | Bloomberg page       | of the first Rollover |                                       |                |
|         |            | referring to the     | Date the Issue        |                                       |                |
|         |            | Substitute Asset.)   | Date) and ending      |                                       |                |
|         |            |                      | not less than 5       |                                       |                |
|         |            |                      | Business Days prior   |                                       |                |
|         |            |                      | to the last trading   |                                       |                |
|         |            |                      | date of the           |                                       |                |
|         |            |                      | Reference Asset       |                                       |                |
|         |            |                      | upon which notice     |                                       |                |
|         |            |                      | to deliver the        |                                       |                |
|         |            |                      | Reference Asset       |                                       |                |
|         |            |                      | may be given in       |                                       |                |
|         |            |                      | accordance with the   |                                       |                |
|         |            |                      | rules of the relevant |                                       |                |
|         |            |                      | Exchange              |                                       |                |
| 344,644 | DE000NG84F | 10-year German       | A date, as            | Eurov                                 | The close of   |
| 544,044 | 01         | Government Bond      | determined by the     | Eurex                                 | trading on the |
|         |            | r Government Bond    | Luciennined by the    | 1                                     | u aung on the  |

|         | i          | TT / /T / · · · ·    |                                    | 1     | i              |
|---------|------------|----------------------|------------------------------------|-------|----------------|
|         |            | Future (Initially    | Calculation Agent,                 |       | Exchange       |
|         |            | Bloomberg code:      | in the period                      |       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the                  |       |                |
|         |            | and after the first  | previous Rollover                  |       |                |
|         |            | Rollover Date the    | Date (or in the case               |       |                |
|         |            | Bloomberg page       | of the first Rollover              |       |                |
|         |            | referring to the     | Date the Issue                     |       |                |
|         |            | Substitute Asset.)   | Date) and ending                   |       |                |
|         |            | ,                    | not less than 5                    |       |                |
|         |            |                      | Business Days prior                |       |                |
|         |            |                      | to the last trading                |       |                |
|         |            |                      | date of the                        |       |                |
|         |            |                      | Reference Asset                    |       |                |
|         |            |                      | upon which notice                  |       |                |
|         |            |                      | to deliver the                     |       |                |
|         |            |                      | Reference Asset                    |       |                |
|         |            |                      | may be given in                    |       |                |
|         |            |                      | accordance with the                |       |                |
|         |            |                      | rules of the relevant              |       |                |
|         |            |                      |                                    |       |                |
| 211 615 | DEGONICOAE |                      | Exchange                           |       | The close of   |
| 344,645 | DE000NG84F | 10-year German       | A date, as                         | Eurex |                |
|         | 19         | Government Bond      | determined by the                  |       | trading on the |
|         |            | Future (Initially    | Calculation Agent,                 |       | Exchange       |
|         |            | Bloomberg code:      | in the period                      |       |                |
|         |            | RXU4 <cmdty></cmdty> | commencing on the                  |       |                |
|         |            | and after the first  | previous Rollover                  |       |                |
|         |            | Rollover Date the    | Date (or in the case               |       |                |
|         |            | Bloomberg page       | of the first Rollover              |       |                |
|         |            | referring to the     | Date the Issue                     |       |                |
|         |            | Substitute Asset.)   | Date) and ending                   |       |                |
|         |            |                      | not less than 5                    |       |                |
|         |            |                      | Business Days prior                |       |                |
|         |            |                      | to the last trading                |       |                |
|         |            |                      | date of the                        |       |                |
|         |            |                      | Reference Asset                    |       |                |
|         |            |                      | upon which notice                  |       |                |
|         |            |                      | to deliver the                     |       |                |
|         |            |                      | Reference Asset                    |       |                |
|         |            |                      | may be given in                    |       |                |
|         |            |                      | accordance with the                |       |                |
|         |            |                      | rules of the relevant              |       |                |
|         |            |                      | Exchange                           |       |                |
| 344,646 | DE000NG84F | 10-year German       | A date, as                         | Eurex | The close of   |
|         | 27         | Government Bond      | determined by the                  | LAIVA | trading on the |
|         | <i>-</i> ′ | Future (Initially    | Calculation Agent,                 |       | Exchange       |
|         |            | Bloomberg code:      | in the period                      |       | Exenange       |
|         |            | RXU4 <cmdty></cmdty> | commencing on the                  |       |                |
|         |            | and after the first  | previous Rollover                  |       |                |
|         |            | Rollover Date the    | Date (or in the case               |       |                |
|         |            | Bloomberg page       | of the first Rollover              |       |                |
|         |            | referring to the     | Date the Issue                     |       |                |
|         |            | -                    | Date ine issue<br>Date) and ending |       |                |
|         |            | Substitute Asset.)   | not less than 5                    |       |                |
|         |            |                      |                                    |       |                |
|         |            |                      | Business Days prior                |       |                |
|         |            |                      | to the last trading                |       |                |
|         |            |                      | date of the                        |       |                |
|         |            |                      | Reference Asset                    |       |                |
|         |            |                      | upon which notice                  |       |                |
|         |            |                      | to deliver the                     |       |                |
|         |            |                      | Reference Asset                    |       |                |

|          |            |                      | may be given in accordance with the |       |                |
|----------|------------|----------------------|-------------------------------------|-------|----------------|
|          |            |                      | rules of the relevant               |       |                |
|          |            |                      |                                     |       |                |
| 244 6 15 | DEGODICO   | 10 0                 | Exchange                            | -     |                |
| 344,647  | DE000NG84F | 10-year German       | A date, as                          | Eurex | The close of   |
|          | 35         | Government Bond      | determined by the                   |       | trading on the |
|          |            | Future (Initially    | Calculation Agent,                  |       | Exchange       |
|          |            | Bloomberg code:      | in the period                       |       |                |
|          |            | RXU4 <cmdty></cmdty> | commencing on the                   |       |                |
|          |            | and after the first  | previous Rollover                   |       |                |
|          |            | Rollover Date the    | Date (or in the case                |       |                |
|          |            | Bloomberg page       | of the first Rollover               |       |                |
|          |            | referring to the     | Date the Issue                      |       |                |
|          |            | Substitute Asset.)   | Date) and ending                    |       |                |
|          |            |                      | not less than 5                     |       |                |
|          |            |                      | Business Days prior                 |       |                |
|          |            |                      | to the last trading                 |       |                |
|          |            |                      | date of the                         |       |                |
|          |            |                      | Reference Asset                     |       |                |
|          |            |                      | upon which notice                   |       |                |
|          |            |                      | to deliver the                      |       |                |
|          |            |                      | Reference Asset                     |       |                |
|          |            |                      | may be given in                     |       |                |
|          |            |                      | accordance with the                 |       |                |
|          |            |                      | rules of the relevant               |       |                |
|          |            |                      | Exchange                            |       |                |
| 344,648  | DE000NG84F | 10-year German       | A date, as                          | Eurex | The close of   |
|          | 43         | Government Bond      | determined by the                   |       | trading on the |
|          |            | Future (Initially    | Calculation Agent,                  |       | Exchange       |
|          |            | Bloomberg code:      | in the period                       |       |                |
|          |            | RXU4 <cmdty></cmdty> | commencing on the                   |       |                |
|          |            | and after the first  | previous Rollover                   |       |                |
|          |            | Rollover Date the    | Date (or in the case                |       |                |
|          |            | Bloomberg page       | of the first Rollover               |       |                |
|          |            | referring to the     | Date the Issue                      |       |                |
|          |            | Substitute Asset.)   | Date) and ending                    |       |                |
|          |            |                      | not less than 5                     |       |                |
|          |            |                      | Business Days prior                 |       |                |
|          |            |                      | to the last trading                 |       |                |
|          |            |                      | date of the                         |       |                |
|          |            |                      | Reference Asset                     |       |                |
|          |            |                      | upon which notice                   |       |                |
|          |            |                      | to deliver the                      |       |                |
|          |            |                      | Reference Asset                     |       |                |
|          |            |                      | may be given in                     |       |                |
|          |            |                      | accordance with the                 |       |                |
|          |            |                      |                                     |       | 1              |
|          |            |                      | rules of the relevant               |       |                |

| 30 | Other Bond Certificate Provisions    | Not Applicable |
|----|--------------------------------------|----------------|
| 31 | Index Futures Certificate Provisions | Not Applicable |

Signed on behalf of the Issuer:

Ву: .....

Duly authorised

| Ву: |
|-----|
|-----|

Duly authorised

#### PART B – OTHER INFORMATION

#### 1 LISTING

| (i) Listing:               | The Freiverkehr section of the Frankfurt Stock Exchange    |
|----------------------------|--|
| (ii) Admission to trading. | Application is expected to be made by the Issuer (or on    |
| (ii) Admission to trading: | its behalf) for the Certificates to be admitted to trading |
|                            | on The Freiverkehr section of the Frankfurt Stock          |

| (iii) Es | stimate of total expenses related to admission to | EUR 500 |
|----------|---|---------|
| tra      | ading:  |         |

Exchange

#### 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  |
|---------------------------|---|
|                           | The terms of the Public Offer do not provide for any<br>expenses and/or taxes to be charged to any purchaser<br>of the Certificates |

#### 5 INFORMATION CONCERNING THE UNDERLYING

| Underlying                               | Information on the underlying can be obtained from the below  |
|--|---|
|  | specified source.   |
| 10-year German Government<br>Bond Future | The return on the Certificates is linked to the performance of the<br>underlying Government Bond. The price of the Government Bond may<br>go down as well as up throughout the life of the Certificates.<br>Fluctuations in the price of the Government Bond will affect the value<br>of the Certificates.<br>Information and details of the past and future performance of the<br>Government Bond and its volatility can be obtained from Bloomberg<br>(Bloomberg code: RX1 <cmdty>)</cmdty> |

#### 6 **POST-ISSUANCE INFORMATION**

Post-issuance information will be made available on the website of the Issuer www.ingmarkets.de, www.ingsprinters.nl, www.ingturbo.fr or any 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 |
|--------------|------------------|---------------------------|
| DE000NG84D86 | Not Applicable   | NG84D8                    |
| DE000NG84D94 | Not Applicable   | NG84D9                    |
| DE000NG84EA1 | Not Applicable   | NG84EA                    |
| DE000NG84EB9 | Not Applicable   | NG84EB                    |
| DE000NG84EC7 | Not Applicable   | NG84EC                    |
| DE000NG84ED5 | Not Applicable   | NG84ED                    |
| DE000NG84EE3 | Not Applicable   | NG84EE                    |
| DE000NG84EF0 | Not Applicable   | NG84EF                    |
| DE000NG84EG8 | Not Applicable   | NG84EG                    |
| DE000NG84EH6 | Not Applicable   | NG84EH                    |
| DE000NG84EJ2 | Not Applicable   | NG84EJ                    |
| DE000NG84EK0 | Not Applicable   | NG84EK                    |
| DE000NG84EL8 | Not Applicable   | NG84EL                    |
| DE000NG84EM6 | Not Applicable   | NG84EM                    |
| DE000NG84EN4 | Not Applicable   | NG84EN                    |
| DE000NG84EP9 | Not Applicable   | NG84EP                    |
| DE000NG84EQ7 | Not Applicable   | NG84EQ                    |
| DE000NG84ER5 | Not Applicable   | NG84ER                    |
| DE000NG84ES3 | Not Applicable   | NG84ES                    |
| DE000NG84ET1 | Not Applicable   | NG84ET                    |
| DE000NG84EU9 | Not Applicable   | NG84EU                    |
| DE000NG84EV7 | Not Applicable   | NG84EV                    |
| DE000NG84EW5 | Not Applicable   | NG84EW                    |
| DE000NG84EX3 | Not Applicable   | NG84EX                    |
| DE000NG84EY1 | Not Applicable   | NG84EY                    |
| DE000NG84EZ8 | Not Applicable   | NG84EZ                    |
| DE000NG84E02 | Not Applicable   | NG84E0                    |
| DE000NG84E10 | Not Applicable   | NG84E1                    |
| DE000NG84E28 | Not Applicable   | NG84E2                    |
| DE000NG84E36 | Not Applicable   | NG84E3                    |
| DE000NG84E44 | Not Applicable   | NG84E4                    |
| DE000NG84E51 | Not Applicable   | NG84E5                    |
| DE000NG84E69 | Not Applicable   | NG84E6                    |
| DE000NG84E77 | Not Applicable   | NG84E7                    |
| DE000NG84E85 | Not Applicable   | NG84E8                    |
| DE000NG84E93 | Not Applicable   | NG84E9                    |
| DE000NG84FA8 | Not Applicable   | NG84FA                    |
| DE000NG84FB6 | Not Applicable   | NG84FB                    |
| DE000NG84FC4 | Not Applicable   | NG84FC                    |
| DE000NG84FD2 | Not Applicable   | NG84FD                    |
| DE000NG84FE0 | Not Applicable   | NG84FE                    |
| DE000NG84FF7 | Not Applicable   | NG84FF                    |
| DE000NG84FG5 | Not Applicable   | NG84FG                    |
| DE000NG84FH3 | Not Applicable   | NG84FH                    |
|              | **               |                           |
| DE000NG84FJ9 | Not Applicable   | NG84FJ                    |

| DE000NG84FK7   | Not Applicable | NG84FK |  |
|--|----------------|--------|--|
| DE000NG84FL5   | Not Applicable | NG84FL |  |
| DE000NG84FM3   | Not Applicable | NG84FM |  |
| DE000NG84FN1   | Not Applicable | NG84FN |  |
| DE000NG84FP6   | Not Applicable | NG84FP |  |
| DE000NG84FQ4   | Not Applicable | NG84FQ |  |
| DE000NG84FR2   | Not Applicable | NG84FR |  |
| DE000NG84FS0   | Not Applicable | NG84FS |  |
| DE000NG84FT8   | Not Applicable | NG84FT |  |
| DE000NG84FU6   | Not Applicable | NG84FU |  |
| DE000NG84FV4   | Not Applicable | NG84FV |  |
| DE000NG84FW2   | Not Applicable | NG84FW |  |
| DE000NG84FX0   | Not Applicable | NG84FX |  |
| DE000NG84FY8   | Not Applicable | NG84FY |  |
| DE000NG84FZ5   | Not Applicable | NG84FZ |  |
| DE000NG84F01   | Not Applicable | NG84F0 |  |
| DE000NG84F19   | Not Applicable | NG84F1 |  |
| DE000NG84F27   | Not Applicable | NG84F2 |  |
| DE000NG84F35   | Not Applicable | NG84F3 |  |
| DE000NG84F43   | Not Applicable | NG84F4 |  |
|  |                |        |  |
| (iv) Name of the Principal Certificate Agent ING Bank N.V. |                |        |  |

## 8 **DISTRIBUTION**

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

# 9 GENERAL

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

### ANNEX

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