

FUTURES ROLLOVER SCHEDULE

Crude Oil			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/16/2023	1/12/2024	Nymex® Crude Oil February 2024 Futures	CLG24
1/13/2024	2/16/2024	Nymex® Crude Oil March 2024 Futures	CLH24
2/17/2024	3/15/2024	Nymex® Crude Oil April 2024 Futures	CLJ24
3/16/2024	4/12/2024	Nymex® Crude Oil May 2024 Futures	CLK24
4/13/2024	5/17/2024	Nymex® Crude Oil June 2024 Futures	CLM24
5/18/2024	6/14/2024	Nymex® Crude Oil July 2024 Futures	CLN24
6/15/2024	7/12/2024	Nymex® Crude Oil August 2024 Futures	CLQ24
7/13/2024	8/16/2024	Nymex® Crude Oil September 2024 Futures	CLU24
8/17/2024	9/13/2024	Nymex® Crude Oil October 2024 Futures	CLV24
9/14/2024	10/18/2024	Nymex® Crude Oil November 2024 Futures	CLX24
10/19/2024	11/15/2024	Nymex® Crude Oil December 2024 Futures	CLZ24
11/16/2024	12/13/2024	Nymex® Crude Oil January 2025 Futures	CLF25
12/14/2024	1/17/2025	Nymex® Crude Oil February 2025 Futures	CLG25

Gold			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
11/29/2023	1/26/2024	Comex® Gold February 2024 Futures	1GCG24
1/27/2024	3/22/2024	Comex® Gold April 2024 Futures	1GCJ24
3/23/2024	5/31/2024	Comex® Gold June 2024 Futures	1GCM24
6/1/2024	7/26/2024	Comex® Gold August 2024 Futures	1GCG24
7/27/2024	11/29/2024	Comex® Gold December 2024 Futures	1GCZ24
11/30/2024	1/31/2025	Comex® Gold February 2025 Futures	1GCG25

Japan 225			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/2/2023	3/1/2024	SGX® Nikkei 225® March 2024 Futures	SSIH4
3/2/2024	6/7/2024	SGX® Nikkei 225® June 2024 Futures	SSIM4
6/8/2024	9/6/2024	SGX® Nikkei 225® September 2024 Futures	SSIU4
9/7/2024	12/6/2024	SGX® Nikkei 225® December 2024 Futures	SSIZ4
12/7/2024	3/7/2025	SGX® Nikkei 225® March 2025 Futures	SSIH5

Natural Gas			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/23/2023	1/19/2024	Nymex® Natural Gas February 2024 Futures	NGG24
1/20/2024	2/23/2024	Nymex® Natural Gas March 2024 Futures	NGH24
2/24/2024	3/22/2024	Nymex® Natural Gas April 2024 Futures	NGJ24
3/23/2024	4/19/2024	Nymex® Natural Gas May 2024 Futures	NGK24
4/20/2024	5/24/2024	Nymex® Natural Gas June 2024 Futures	NGM24
5/25/2024	6/21/2024	Nymex® Natural Gas July 2024 Futures	NGN24
6/22/2024	7/19/2024	Nymex® Natural Gas August 2024 Futures	NGQ24
7/20/2024	8/23/2024	Nymex® Natural Gas September 2024 Futures	NGU24
8/24/2024	9/20/2024	Nymex® Natural Gas October 2024 Futures	NGV24
9/21/2024	10/25/2024	Nymex® Natural Gas November 2024 Futures	NGX24
10/26/2024	11/22/2024	Nymex® Natural Gas December 2024 Futures	NGZ24
11/23/2024	12/20/2024	Nymex® Natural Gas January 2025 Futures	NGF25
12/21/2024	1/24/2025	Nymex® Natural Gas February 2025 Futures	NGG25

Silver			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
11/29/2023	2/23/2024	Comex® Silver March 2024 Futures	1SIH24
2/24/2024	4/26/2024	Comex® Silver May 2024 Futures	1SIK24
4/27/2024	6/28/2024	Comex® Silver July 2024 Futures	1SIN24
6/29/2024	8/30/2024	Comex® Silver September 2024 Futures	1SIU24
8/31/2024	11/29/2024	Comex® Silver December 2024 Futures	1SIZ24
11/30/2024	2/28/2025	Comex® Silver March 2025 Futures	1SIH25

US SmallCap 2000 - CME			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/9/2023	3/8/2024	CME® e-mini Russell 2000® March 2024 Futures	RTYH24
3/9/2024	6/14/2024	CME® e-mini Russell 2000® June 2024 Futures	RTYM24
6/15/2024	9/13/2024	CME® e-mini Russell 2000® September 2024 Futures	RTYU24
9/14/2024	12/13/2024	CME® e-mini Russell 2000® December 2024 Futures	RTYZ24
12/14/2024	3/14/2025	CME® e-mini Russell 2000® March 2025 Futures	RTYH25

US Tech 100			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/9/2023	3/8/2024	CME® e-mini NASDAQ 100® March 2024 Futures	NQH24
3/9/2024	6/14/2024	CME® e-mini NASDAQ 100® June 2024 Futures	NQM24
6/15/2024	9/13/2024	CME® e-mini NASDAQ 100® September 2024 Futures	NQU24
9/14/2024	12/13/2024	CME® e-mini NASDAQ 100® December 2024 Futures	NQZ24
12/14/2024	3/14/2025	CME® e-mini NASDAQ 100® March 2025 Futures	NQH25

US 500			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/9/2023	3/8/2024	CME® e-mini S&P 500® March 2024 Futures	ESH24
3/9/2024	6/14/2024	CME® e-mini S&P 500® June 2024 Futures	ESM24
6/15/2024	9/13/2024	CME® e-mini S&P 500® September 2024 Futures	ESU24
9/14/2024	12/13/2024	CME® e-mini S&P 500® December 2024 Futures	ESZ24
12/14/2024	3/14/2025	CME® e-mini S&P 500® March 2025 Futures	ESH25

Wall St 30			
Start Date	End Date	Futures Contract Used for Underlying and Settlement	Reuters Symbol
12/9/2023	3/8/2024	CBOT® e-mini Dow® March 2024 Futures	1YMH24
3/9/2024	6/14/2024	CBOT® e-mini Dow® June 2024 Futures	1YMM24
6/15/2024	9/13/2024	CBOT® e-mini Dow® September 2024 Futures	1YMU24
9/14/2024	12/13/2024	CBOT® e-mini Dow® December 2024 Futures	1YMZ24
12/14/2024	3/14/2025	CBOT® e-mini Dow® March 2025 Futures	1YMH25