Return Stacked®

RSST – U.S. Stocks & Managed Futures

© Return Stacked® ETFs

Q1 2026

Important Disclosures

Investors should carefully consider the investment objectives, risks, charges and expenses of the Return Stacked® U.S. Stocks & Managed Futures ETF. This and other important information about the ETF is contained in the prospectus, which can be obtained by calling 1-844-737-3001 or clicking here. The prospectus should be read carefully before investing.

For current holdings click here.

Tidal Investments, LLC ("Tidal") serves as investment adviser to the Fund and the Fund's Subsidiary.

Newfound Research LLC ("Newfound") serves as investment sub-adviser to the Fund.

ReSolve Asset Management SEZC (Cayman) ("ReSolve") serves as futures trading advisor to the Fund and the Fund's Subsidiary.

The Return Stacked® U.S. Stocks & Managed Futures ETF is distributed by Foreside Fund Services, LLC, Member FINRA/SIPC. Foreside is not related to Tidal, Newfound, or ReSolve.

Important Risk Factors

Investments involve risk. Principal loss is possible. Unlike mutual funds, ETFs may trade at a premium or discount to their net asset value. Brokerage commissions may apply and would reduce returns.

Derivatives Risk: Derivatives are instruments, such as futures contracts, whose value is derived from that of other assets, rates, or indices. The use of derivatives for non-hedging purposes may be considered to carry more risk than other types of investments.

Cayman Subsidiary Risk: By investing in the Fund's Cayman Subsidiary, the Fund is indirectly exposed to the risks associated with the Subsidiary's investments. The futures contracts and other investments held by the Subsidiary are subject to the same economic risks that apply to similar investments if held directly by the Fund. The Subsidiary is not registered under the 1940 Act, and, unless otherwise noted in the Fund's Prospectus, is not subject to all the investor protections of the 1940 Act.

Bond Risk: The Fund will be subject to bond and fixed income risks through its investments in U.S. Treasury and fixed income futures contracts. Changes in interest rates generally will cause the value of fixed-income and bond instruments held by Fund to vary inversely to such changes.

Commodity Risk: Investing in physical commodities is speculative and can be extremely volatile.

Commodity-Linked Derivatives Tax Risk: The tax treatment of commodity-linked derivative instruments may be adversely affected by changes in legislation, regulations, or other legally binding authority. As a registered investment company (RIC), the Fund must derive at least 90% of its gross income each taxable year from certain qualifying sources of income under the Internal Revenue Code. If, as a result of any adverse future legislation, U.S. Treasury regulations, and/or guidance issued by the Internal Revenue Service, the income of the Fund from certain commodity-linked derivatives, including income from the Fund's investments in the Subsidiary, were treated as non-qualifying income, the Fund may fail to qualify as RIC and/or be subject to federal income tax at the Fund level. The uncertainty surrounding the treatment of certain derivative instruments under the qualification tests for a RIC may limit the Fund's use of such derivative instruments.

Commodity Pool Regulatory Risk: The Fund's investment exposure to futures instruments will cause it to be deemed to be a commodity pool, thereby subjecting the Fund to regulation under the Commodity Exchange Act and the Commodity Futures Trading Commission rules. Because the Fund is subject to additional laws, regulations, and enforcement policies, it may have increased compliance costs which may affect the operations and performance of the Fund.

Credit Risk: Credit risk refers to the possibility that the issuer of a security will not be able to make principal and interest payments when due. Changes in an issuer's credit rating or the market's perception of an issuer's creditworthiness may also affect the value of the Fund's investment in that issuer.

Important Risk Factors

Currency Risk: Currency risk is the risk that changes in currency exchange rates will negatively affect securities denominated in, and/or receiving revenues in, foreign currencies. The liquidity and trading value of foreign currencies could be affected by global economic factors, such as inflation, interest rate levels, and trade balances among countries, as well as the actions of sovereign governments and central banks.

Equity Market Risk: By virtue of the Fund's investments in equity securities, equity ETFs, and equity index futures agreements, the Fund is exposed to equity securities both directly and indirectly which subjects the Fund to equity market risk. Common stocks are generally exposed to greater risk than other types of securities, such as preferred stock and debt obligations, because common stockholders generally have inferior rights to receive payment from specific issuers. Equity securities may experience sudden, unpredictable drops in value or long periods of decline in value. This may occur because of factors that affect securities markets generally or factors affecting specific issuers, industries, or sectors in which the Fund invests.

Foreign and Emerging Markets Risk: Foreign and emerging market investing involves currency, political and economic risk.

Leverage Risk: As part of the Fund's principal investment strategy, the Fund will make investments in futures contracts to gain long and short exposure across four major asset classes (commodities, currencies, fixed income, and equities). These derivative instruments provide the economic effect of financial leverage by creating additional investment exposure to the underlying instrument, as well as the potential for greater loss.

Non-Diversification Risk: The Fund is non-diversified, meaning that it is permitted to invest a larger percentage of its assets in fewer issuers than diversified funds.

Underlying ETFs Risk: The Fund will incur higher and duplicative expenses because it invests in equity ETFs. The Fund may also suffer losses due to the investment practices of the underlying bond ETFs.

New Fund Risk: The Fund is a recently organized with no operating history. As a result, prospective investors do not have a track record or history on which to base their investment decisions.

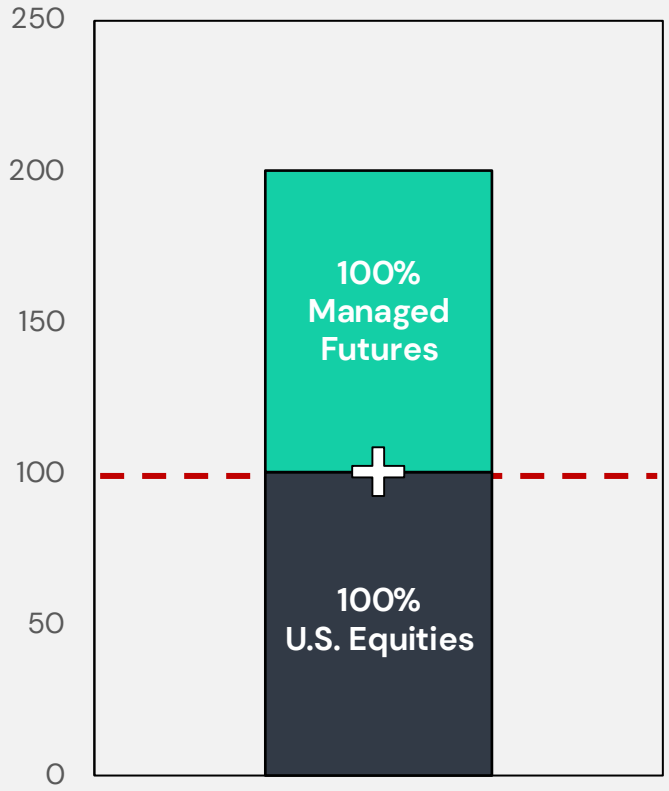
RSST – U.S. Stocks & Managed Futures

The Fund seeks long-term capital appreciation by investing in two complementary investment strategies: a U.S. equity strategy and a managed futures strategy.

For every $1 invested, the ETF seeks to provide $1 of exposure to its U.S. Equity strategy and $1 of exposure to its Managed Futures strategy.

U.S. Stocks Strategy
Seeks to capture the total return of large-capitalization U.S. equities.

Managed Futures Strategy
Seeks to replicate a basket of leading trend-following funds within the managed futures space



For illustrative purposes only. The red line represents the cutoff between a traditional portfolio exposure and the exposure an investor may receive through a return stacked portfolio.

RULES-BASED STRATEGIES TRADING FUTURES ACROSS GLOBAL MARKETS

What are Managed Futures Strategies?

Key Characteristics:

- Use systematic, rules-based models
- Can take long or short positions
- Seek to adapt as market conditions change

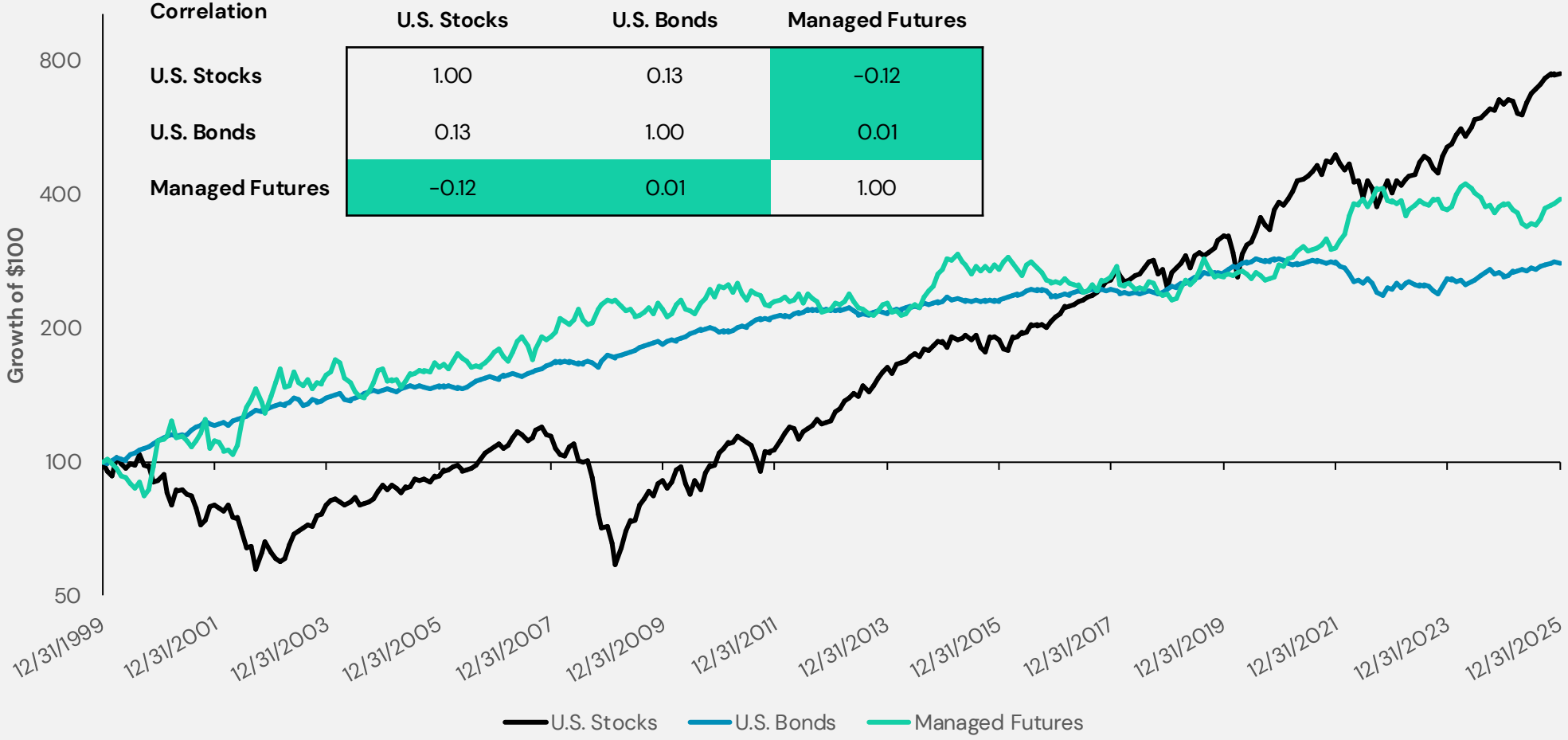
Trades futures contracts across global markets, including:

- Equity Indexes
- Interest Rates and Bonds
- Currencies
- Metals
- Energies

RULES-BASED STRATEGIES TRADING FUTURES ACROSS GLOBAL MARKETS

Historical Returns of Managed Futures

Correlation	U.S. Stocks	U.S. Bonds	Managed Futures
U.S. Stocks	1.00	0.13	-0.12
U.S. Bonds	0.13	1.00	0.01
Managed Futures	-0.12	0.01	1.00



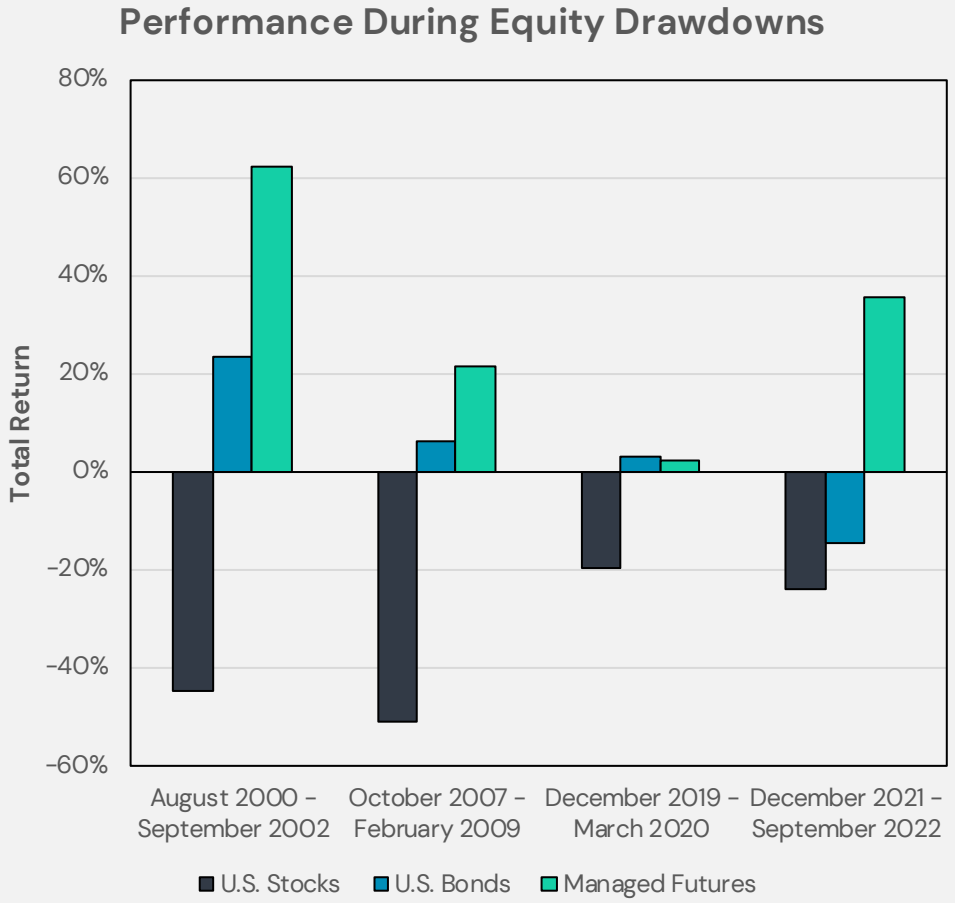
Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). U.S. Bonds is the Bloomberg US Aggregate Bond Index ("LBUSTRUU"). Returns for both U.S. Stocks and U.S. Bonds are gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2025. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

A PORTFOLIO DIVERSIFIER WITH A DISTINCT RETURN PROFILE

Why Managed Futures?

Historically, Managed Futures have exhibited:

- Positive long-term returns
- Low correlation to both stocks and bonds
- Positive returns during equity drawdowns
- Positive returns during inflationary periods



Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). U.S. Bonds is the Bloomberg US Aggregate Bond Index ("LBUSTRUU"). Returns for both U.S. Stocks and U.S. Bonds are gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Periods selected reflect the largest drawdown periods of U.S. Stocks since index joint inception.

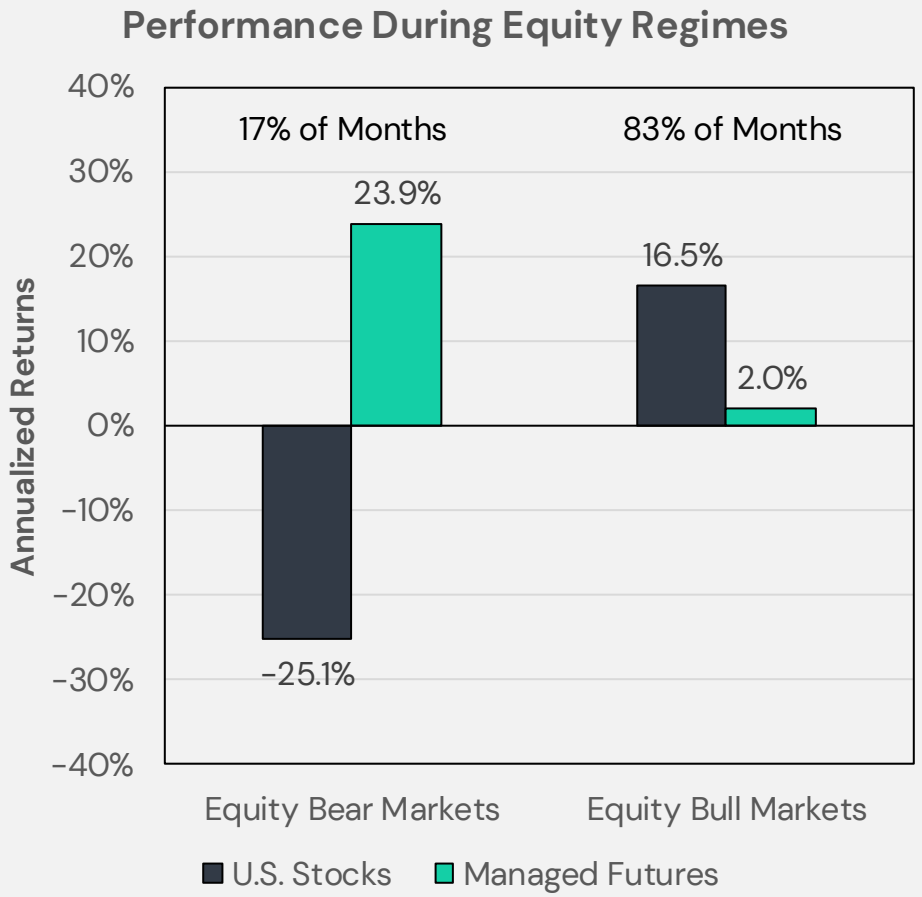
WHY DIVERSIFICATION GETS ABANDONED

The Behavioral Problem

In Equity Bull Markets, however:

- Managed futures have historically lagged
- Clients may ask: "why do we own this?"

Historically, managed futures has been a great diversifier – but potentially one that is difficult to stick with all the time.



Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). Returns for U.S. Stocks are gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Equity Bear Markets defined as the periods identified on Slide 8. Equity Bull Markets defined as the periods from 12/31/1999 through 12/31/2025 not specified in the Bear Market periods in the table above. Period is 12/31/1999 to 12/31/2025. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

THE PROBLEM ISN'T DIVERSIFICATION – IT'S HOW IT'S HELD

Return Stacking

Standalone diversifiers can:

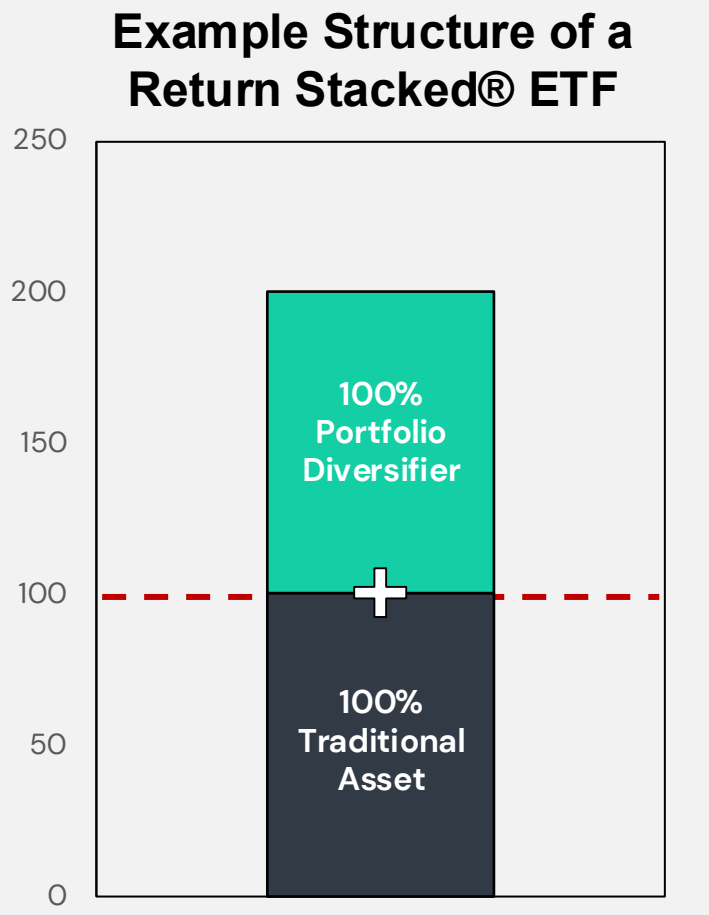
- Lag during strong equity markets
- Experience uncomfortable drawdowns in isolation
- Become the focus of "why do we own this?" conversations
- Get cut right before they're needed most

Return Stacking reframes the problem:
Diversification doesn't require selling what already works.

How It Works:

- $1 invested = $1 of traditional assets + $1 diversifier/alpha
- Applies institutional techniques used since the 1980s

Traditional assets refer to stocks and bonds.

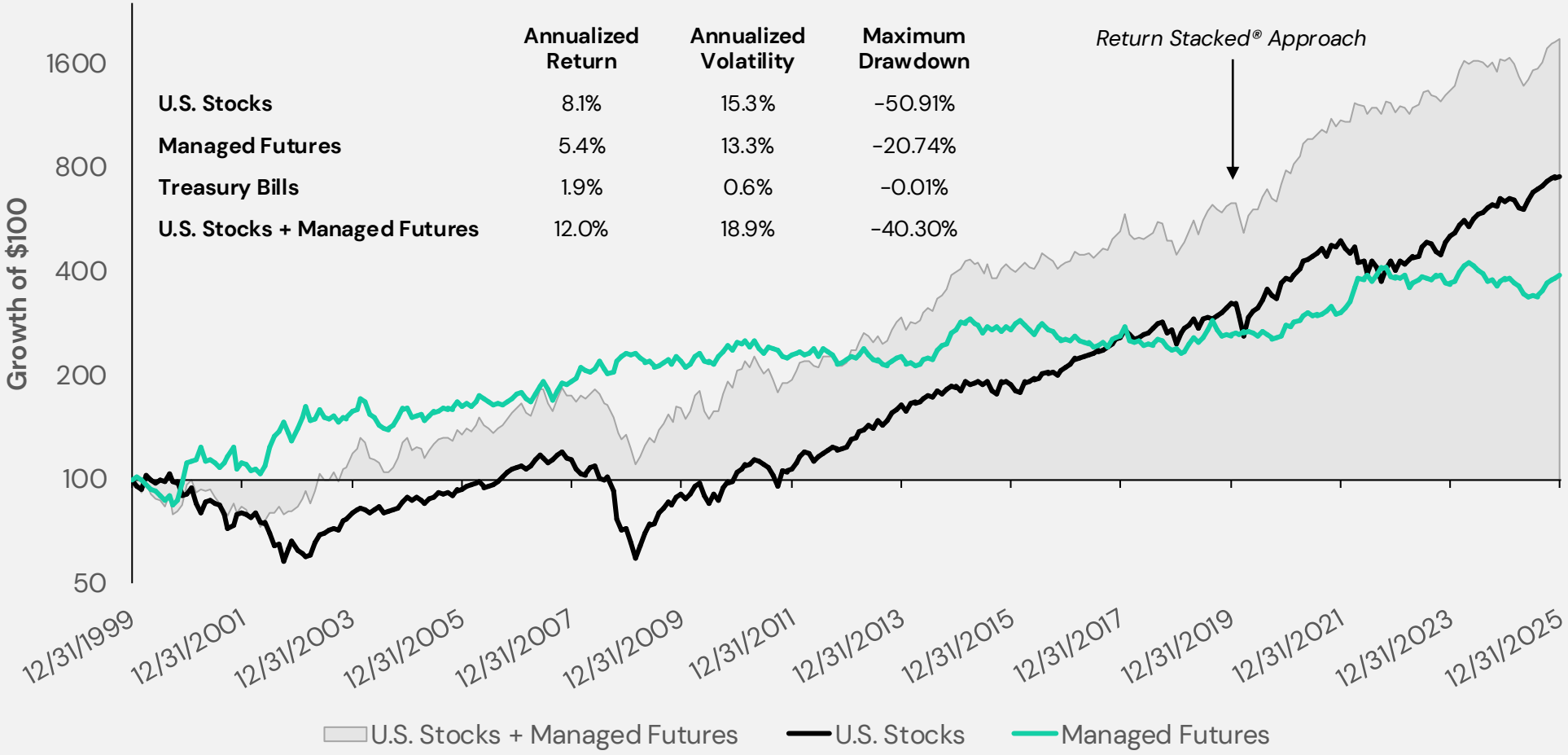


For illustrative purposes only. The red line represents the cutoff between a traditional portfolio exposure and the exposure an investor may receive through a return stacked portfolio.

STACKING IN ACTION

U.S. Stocks & Managed Futures

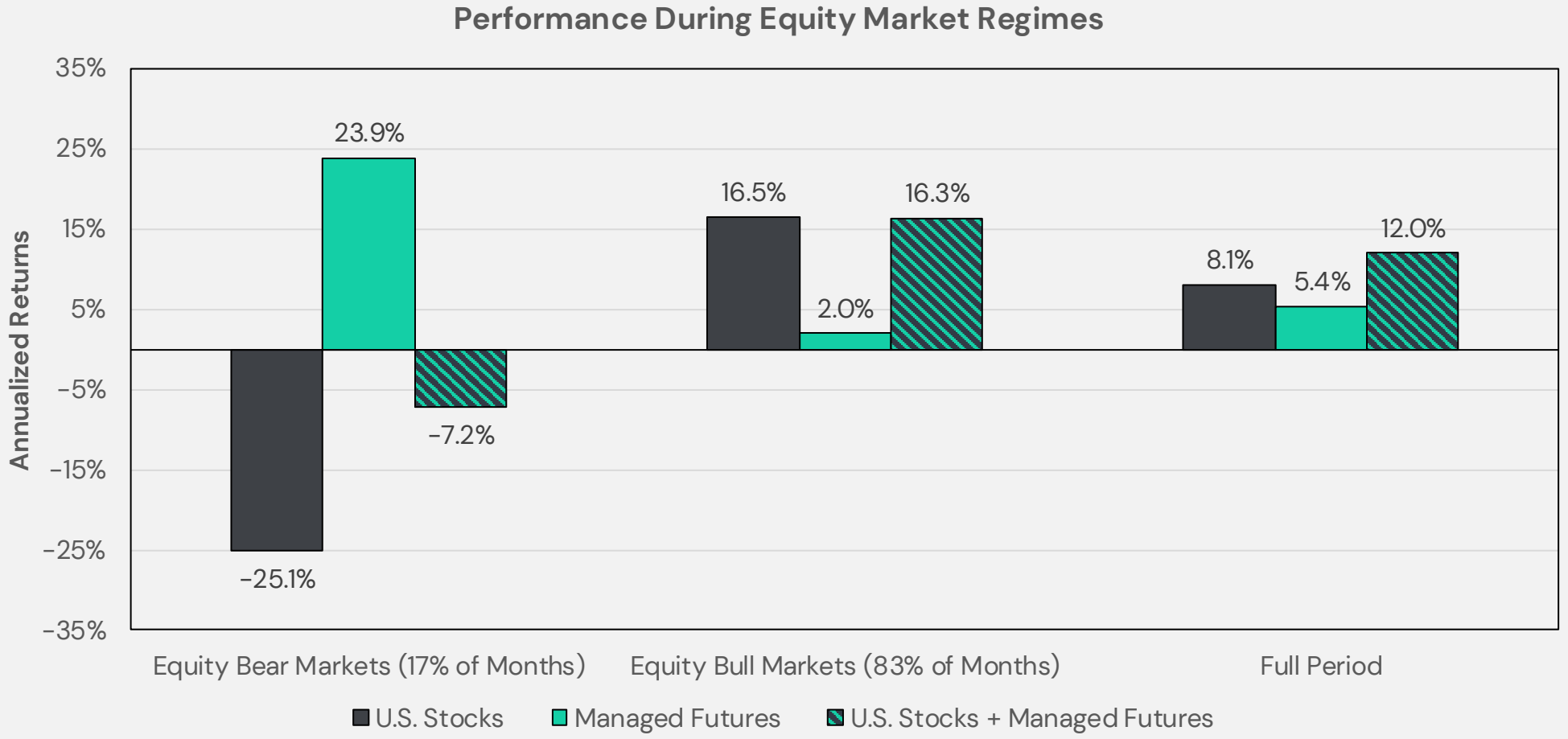
	Annualized Return	Annualized Volatility	Maximum Drawdown
U.S. Stocks	8.1%	15.3%	-50.91%
Managed Futures	5.4%	13.3%	-20.74%
Treasury Bills	1.9%	0.6%	-0.01%
U.S. Stocks + Managed Futures	12.0%	18.9%	-40.30%



Source: Bloomberg. Treasury Bills is the Bloomberg Short Term US Total Return Index ("LD12TRUU"). U.S. Stocks is the S&P 500 Index ("SPX"). Returns for U.S. Stocks is gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. U.S. Stocks + Managed Futures is 100% U.S. Stocks / 100% CTA Trend / -100% Treasury Bills. You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2025. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

STACKING IN ACTION

U.S. Stocks & Managed Futures

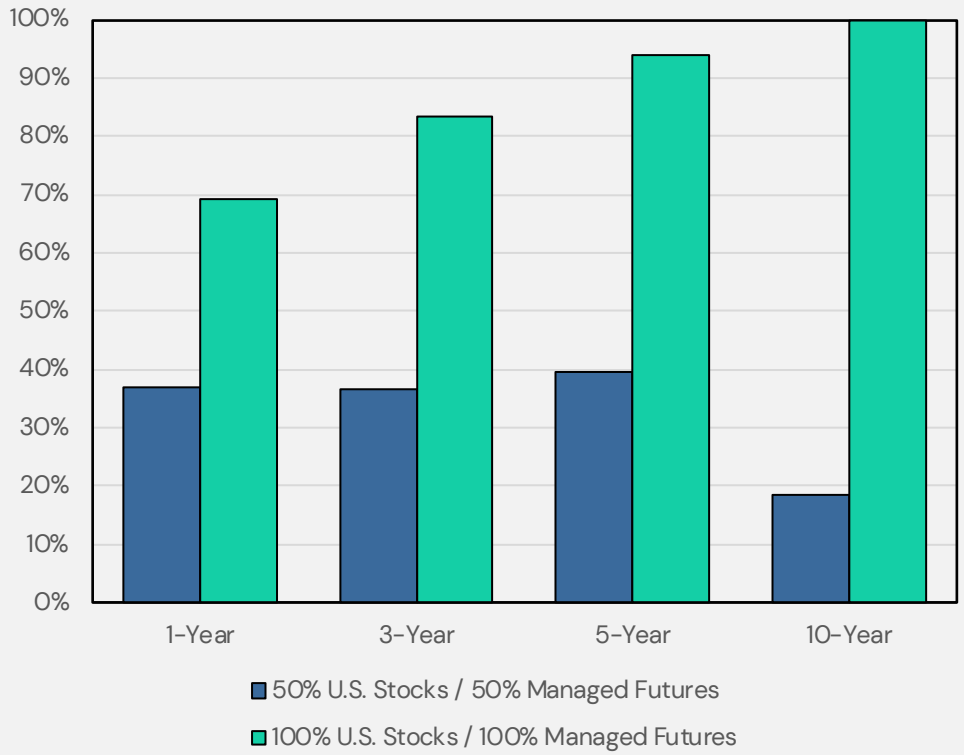


Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). Returns for U.S. Stocks is gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. U.S. Stocks + Managed Futures 100% U.S. Stocks / 100% CTA Trend / -100% Bloomberg Short Treasury US Total Return Index ("LD12TRUUU"). You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2025. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

STACKING IN ACTION

U.S. Stocks & Managed Futures

Percent of Rolling Periods Outperforming S&P 500



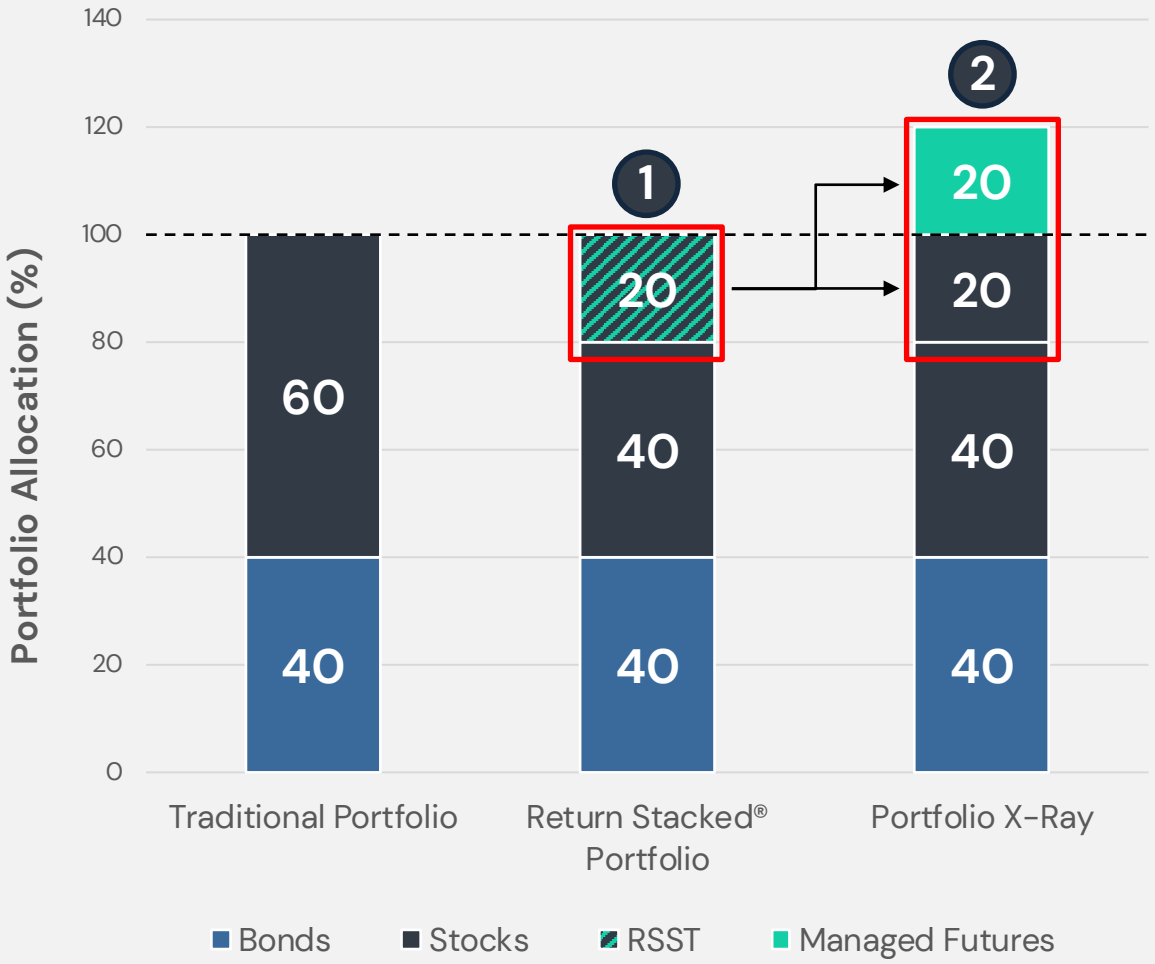
Percent of Rolling 3-Month Periods Spent in Each Regime

	U.S. Stocks Down	U.S. Stocks Up
Managed Futures Up	18.4%	35.2%
Managed Futures Down	12.6%	33.9%

Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). Returns for U.S. Stocks is gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. 50% U.S. Stocks / 50% Managed Futures portfolio is rebalanced monthly. 100% U.S. Stocks / 100% Managed Futures is 100% U.S. Stocks / 100% Managed Futures / -100% Bloomberg Short Treasury US Total Return Index ("LD12TRUUU") rebalanced monthly. You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. Returns are gross of taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2025. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

RETURN STACKING EXAMPLE

Simple Math for Portfolio Design



$1 of beta plus $1 of diversifier for every $1 invested makes the math of portfolio construction easy.

The size of the desired stack should be the size of the allocation.

1 Replace Equity

Sell 20% equity exposure and buy 20% of RSST.

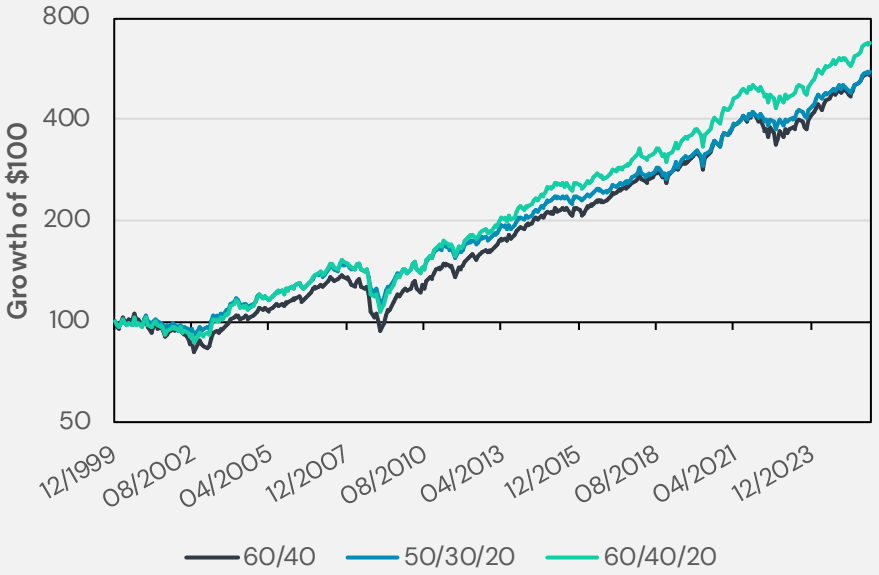
2 The Allocation X-Ray

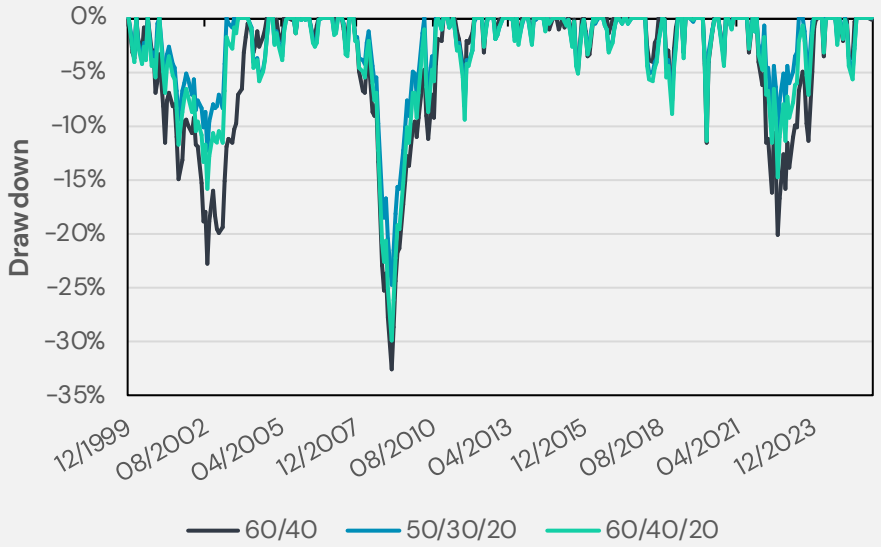
A 20% allocation to RSST strategy restores the sold 20% equity exposure, while adding a 20% overlay to managed futures.

For illustrative purposes only. The dashed line represents the cutoff between a traditional portfolio exposure and the exposure an investor may receive through a Return Stacked® strategy.

RETURN STACKING EXAMPLE

60/40 vs 50/30/20 vs 60/40/20





	60/40	50/30/20	60/40/20
Annualized Return	6.75%	6.81%	7.64%
Annualized Volatility	9.48%	7.99%	9.54%
Maximum Drawdown	-32.51%	-24.74%	-29.84%
Tracking Error	--	3.27%	2.67%

Source: Bloomberg. U.S. Stocks is the S&P 500 Index ("SPX"). U.S. Bonds is the Bloomberg US Aggregate Bond Index ("LBUSTRUU"). Treasury Bills is Bloomberg Short Treasury US Total Return Index ("LD12TRUUU"). U.S. Stocks, U.S. Bonds, and Treasury Bills are gross of all fees. Managed Futures is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. You cannot invest in an index. Please see glossary at the end of this presentation for index definitions. 60/40 is 60% U.S. Stocks / 40% U.S. Bonds rebalanced monthly. 50/30/20 is 50% U.S. Stocks / 30% U.S. Bonds / 20% Managed Futures rebalanced monthly. 60/40/20 is 60% U.S. Stocks / 40% U.S. Bonds / 20% Managed Futures / -20% Treasury Bills rebalanced monthly. Returns are gross of all transaction fees and taxes. Returns assume the reinvestment of all distributions. Past performance is not indicative of future results. Period is 12/31/1999 through 12/31/2025. The starting date is chosen based upon the earliest date data is available for the underlying indexes.

RSST's Managed Futures Strategy

The Managed Futures strategy seeks to replicate the pre-fee performance of the broad managed futures trend-following category. It pursues this objective using sophisticated machine learning techniques, blending two diversifying approaches.

Top-Down Approach – 30%

Seeks to identify the portfolio weights that closely replicate the recent returns of the manager basket.

Pros: Agnostic to how underlying managers run their portfolios; can adapt to model innovation.

Cons: Can only use most recent data to estimate current portfolio; may miss sudden changes in underlying manager positions.

Bottom-Up Approach – 70%

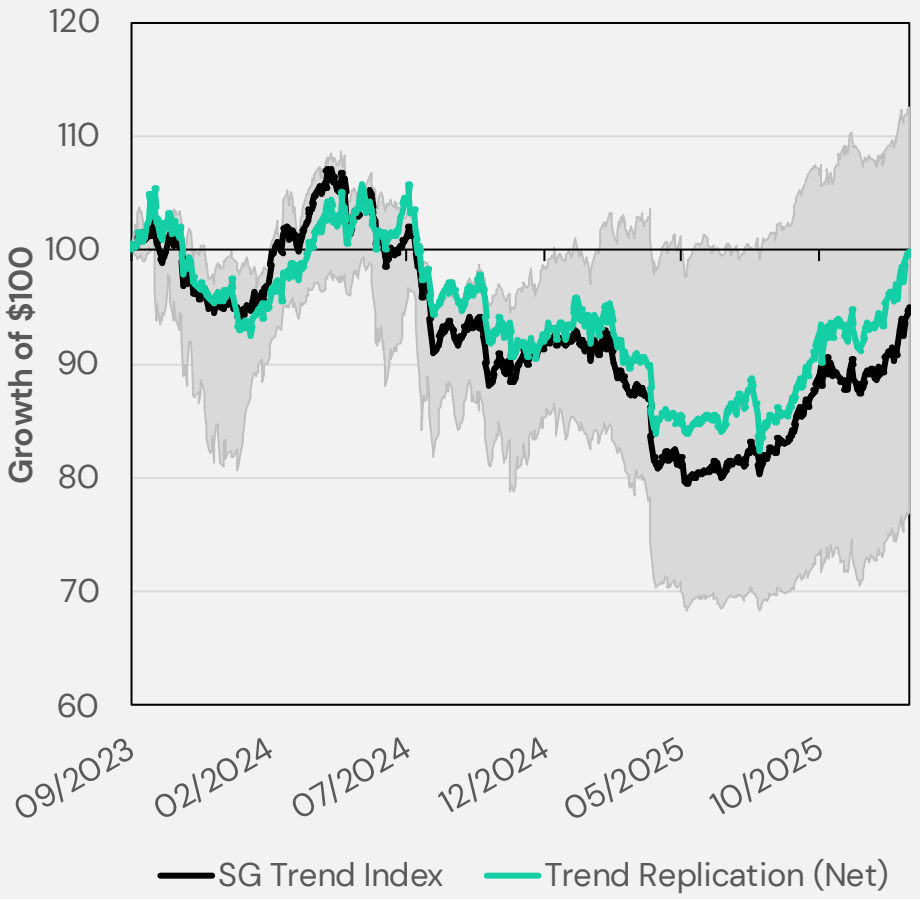
Seeks to identify the strategies that closely replicate the returns of the manager basket.

Pros: Can use much more data to create stable estimates; can capture sudden changes in weights.

Cons: Will not necessarily capture model innovation among managers.

REPLICATION'S VALUE PROPOSITION

The Manager Selection Dilemma



Manager Dispersion Risk

- Trend following is implemented many ways
- Single-manager allocations can produce wide outcome dispersion

Replication Seeks Category Exposure

- Seeks to capture the category average, not manager-specific results

Cost & Implementation Efficiency

- Typically trades a smaller set of liquid futures
- Lower expense ratio than category averages
- Avoids hedge fund–style performance fees embedded in some benchmarks

Source: Bloomberg; Tiingo. SG Trend Index is the Société Générale Trend Index ("NEIXCTAT"), an index designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. Trend Replication (Net) is the hypothetical model return of the replication strategies implemented in RSST net of estimated trading costs and a 0.95% annual expense ratio; it does not represent the actual results achieved by the managed futures strategy implement in RSST. The gray area represents the spread in returns between the best and worst performing manager in the basket of funds the Trend Replication (Net) model seeks to track. Returns assume the reinvestment of all distributions. Returns of NEIXCTAT are net of underlying fees. Index returns are hypothetical. You cannot invest in an index. Past performance is not indicative of future returns. Please see glossary at the end of this commentary for index definitions. This material is for illustrative purposes only and is not meant to reflect the actual investment in RSST. Period is 9/7/2023 through 12/31/2025. The starting date is chosen based upon RSST's inception.

Managed Futures Investment Universe

The Managed Futures strategy invests across 27 highly liquid, exchange-traded futures markets, selected to capture robust cross-section of global assets.

Equities	Bonds	Currencies	Commodities
S&P 500	2-Year US Treasury	Australian Dollar	Crude Oil (WTI)
Nasdaq 100	5-Year US Treasury	Canadian Dollar	Crude Oil (Brent)
S&P/TSX 60	10-Year US Treasury	British Pound	Heating Oil
FTSE 100	US Treasury Bond	Euro	Gasoline (RBOB)
Deutsch Boerse DAX	Euro Bund	Japanese Yen	Natural Gas
Euro Stoxx 50	UK Gilt		Gasoil
Nikkei 225			Gold
			Silver
			Copper

Please see glossary for market definitions.

RSST – Review

Objective: Long-term capital appreciation.

Strategy: For every $1 invested, the ETF seeks to provide $1 of exposure to its U.S. equity strategy and $1 of exposure to its Managed Futures strategy.

U.S. Equity Strategy: Seeks to broadly replicate the total return of large-capitalization U.S. equities using a mixture of individual securities, ETFs, and/or U.S. equity index futures.

Managed Futures Strategy: Seeks to replicate a basket of leading trend-following funds within the managed futures space using 27 global futures contracts through statistical techniques.

Rebalance Frequency: Daily

Distribution Frequency: Annual

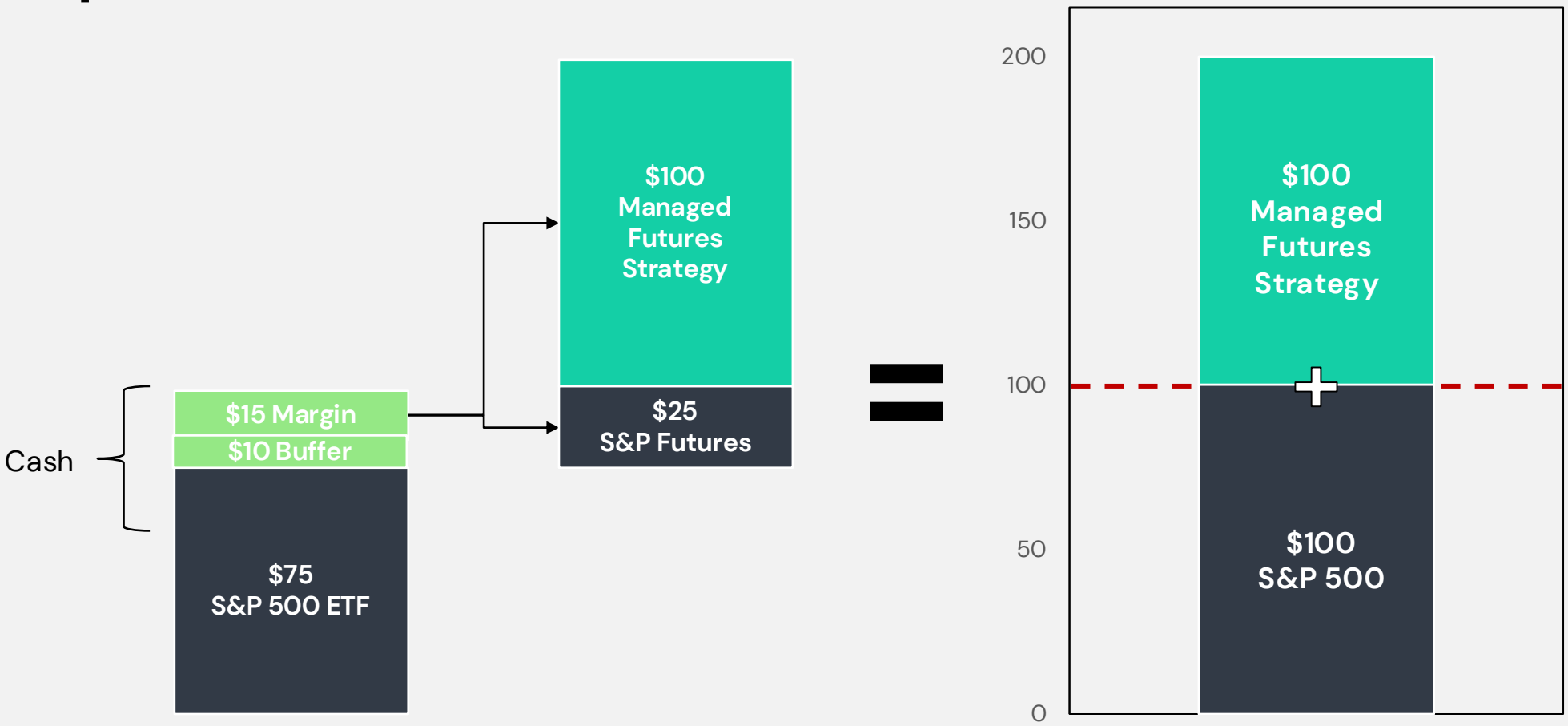
SUMMARY

The Core Benefits of Return Stacking

Pursuing Diversification without Sacrifice	Investors can introduce diversifying assets and strategies without sacrificing exposure to their existing asset allocation
Opportunity for Enhanced Returns	By introducing additional sources of return, Return Stacking creates the potential for outperformance, which may be particularly attractive in an environment where expected returns for traditional assets may be muted or negative
Potential to Improve Diversification	By thoughtfully introducing differentiated return streams, investors may gain a diversification advantage with the potential to reduce portfolio volatility and drawdowns
Managing Investor (Mis-)Behavior	With Return Stacking, you can maintain your core stock and bond portfolio, reducing the fear of missing out on benchmark returns while benefiting from the promise of diversification

100% EQUITY + 100% MANAGED FUTURES

How $100 Invested Provides $200 of Stacked Exposures



For illustrative purposes only. "Cash" is money market funds and/or ladder of short-term U.S. Treasury Bills.

For illustrative purposes only. The red line represents the cutoff between a traditional portfolio exposure and the exposure an investor may receive through a Return Stacked® portfolio.

Technical Appendix: Position Netting

Because both the U.S. Equity and Managed Futures strategies employ S&P 500 futures exposure, the positions are added together before they are traded. In cases where the U.S. Equity strategy is recommending a long position in the futures but the Managed Futures strategy is short, the positions can net out. As an example, assume the U.S. Equity strategy targets a 75% weight in the iShares Core S&P 500 ETF ("IVV") and 25% in S&P 500 E-mini Futures. Using the reported weights, we could then back out the implied weights of the managed futures strategy.

Security Name	U.S. Equity Strategy Weights		Managed Futures Strategy Weights		Reported Weights
AUDUSD Crncy Fut Sep24			5.25%		5.25%
BP CURRENCY FUT Sep24			16.57%		16.57%
C$ CURRENCY FUT Sep24			3.43%		3.43%
BRENT CRUDE FUTR Nov24			-0.89%		-0.89%
EURO FX CURR FUT Sep24			31.04%		31.04%
S&P500 EMINI FUT Sep24	25.00%	+	16.71%	=	41.71%
US 5YR NOTE (CBT) Dec24			102.81%		102.81%
LONG GILT FUTURE Dec24			15.73%		15.73%
GOLD 100 OZ FUTR Dec24			11.38%		11.38%
DAX INDEX FUTURE Sep24			10.25%		10.25%
NY Harb ULSD Fut Oct24			-2.56%		-2.56%
iShares Core S&P 500 ETF	75.00%				75.00%
JPN YEN CURR FUT Sep24			2.45%		2.45%
NATURAL GAS FUTR Oct24			-2.26%		-2.26%
NASDAQ 100 E-MINI Sep24			3.89%		3.89%
NIKKEI 225 (CME) Sep24			3.21%		3.21%
S&P/TSX 60 IX FUT Sep24			2.14%		2.14%
Low Su Gasoil G Oct24			-1.35%		-1.35%
EURO-BUND FUTURE Dec24			25.04%		25.04%
SILVER FUTURE Dec24			2.03%		2.03%
US 2YR NOTE (CBT) Dec24			-148.17%		-148.17%
US 10YR NOTE (CBT)Dec24			22.67%		22.67%
US LONG BOND(CBT) Dec24			-21.13%		-21.13%
EURO STOXX 50 Sep24			4.22%		4.22%
GASOLINE RBOB FUT Oct24			-2.86%		-2.86%
FTSE 100 IDX FUT Sep24			14.53%		14.53%
Cash & Other	25.00%				25.00%

For illustrative purposes only.

Index Definitions

S&P 500 Index is an abbreviation for the Standard & Poor's 500, a market-capitalization-weighted index of 500 leading publicly traded companies in the U.S.

Bloomberg Short Treasury US Total Return Index is an index that covers US Treasury Bills between 1-3 months in maturity.

Bloomberg US Aggregate Bond Index is an index that covers the broad U.S. investment grade, US dollar-denominated, fixed-rate taxable bond market.

Société Générale Trend Index is designed to track the largest trend following commodity trading advisors ("CTAs") in the managed futures space net of underlying fees. The index does not represent the entire universe of all CTAs. Actual rates of return may be significantly different and more volatile than those of the index

Glossary

2-Year US Treasury: is a futures contract traded on the CME Group (CBOT) based on U.S. Treasury notes with a remaining maturity of approximately 1 year 9 months to 2 years. The contract has a face value of $200,000 per contract and settles via physical delivery of eligible Treasury securities.

5-Year US Treasury: is a futures contract traded on the CME Group (CBOT) based on U.S. Treasury notes with an original term to maturity of not more than 5 years 3 months and remaining term of at least 4 years 2 months. The contract has a face value of $100,000 and settles via physical delivery.

10-Year US Treasury: is a futures contract traded on the CME Group (CBOT) based on U.S. Treasury notes with a remaining maturity of 6.5 to 10 years. The contract has a face value of $100,000 and is among the most actively watched benchmarks in the world for hedging interest rate risk and portfolio duration management.

Australian Dollar: is the official currency of Australia (ISO 4217 code: AUD), issued by the Reserve Bank of Australia.

British Pound: is the official currency of the United Kingdom (ISO 4217 code: GBP; symbol: £), issued by the Bank of England.

Canadian Dollar: is the official currency of Canada (ISO 4217 code: CAD), issued by the Bank of Canada.

Copper: is the predominant benchmark throughout the global copper value chain, traded on COMEX (CME Group). The contract is fully integrated into the U.S. market and is the preferred instrument for copper price mitigation, with each contract representing 25,000 pounds of deliverable copper.

Crude Oil (Brent): is the global benchmark for approximately 70% of the world's internationally traded crude oil, based on a North Sea blend of five crudes (Brent, Forties, Oseberg, Ekofisk, Troll—BFOET). Traded on ICE Futures Europe with deliverable contracts based on EFP delivery with an option to cash settle against the ICE Brent Index.

Crude Oil (WTI): is West Texas Intermediate, the world's most liquid crude oil benchmark and the primary pricing reference for U.S. light sweet crude oil. Traded on NYMEX (CME Group) with physical delivery at Cushing, Oklahoma, contract size is 1,000 barrels.

Deutsch Boerse DAX: is a free-float market capitalization-weighted total return index that tracks the 40 largest companies listed on the Regulated Market of the Frankfurt Stock Exchange, representing approximately 80% of the market capitalization of listed German companies. Unlike most major indices, DAX includes reinvested dividends in its calculation, with a maximum weight cap of 15%.

Euro: is the official currency of the Eurozone (ISO 4217 code: EUR; symbol: €), managed by the European Central Bank.

Glossary

Euro Bund: is a futures contract (FGBL) traded on Eurex based on notional German Federal Government debt securities (Bundesanleihen) with a remaining maturity of 8.5 to 10.5 years. The contract has a notional value of EUR 100,000 with a standardized 6% coupon and serves as the benchmark for the European yield curve.

Euro Stoxx 50 Index: is a free-float market capitalization-weighted index that tracks 50 blue-chip stocks from companies in 11 Eurozone countries, representing supersector leaders in the region. Individual constituents are capped at 10% weight.

FTSE 100 Index: is a market capitalization-weighted stock market index that tracks the 100 largest companies listed on the London Stock Exchange by market capitalization, representing approximately 80% of the UK stock market's total value. Launched in 1984 with a base value of 1,000, the index is maintained by FTSE Russell.

Gasoil: is the legacy ICE gasoil futures contract with 1,000 ppm sulfur specification, which was the original global benchmark for middle distillate products. Traded on ICE Futures Europe with delivery in the ARA (Amsterdam, Rotterdam, Antwerp) region.

Gold: is the world's leading benchmark futures contract for gold, traded on COMEX (a division of CME Group). The contract trades the equivalent of nearly 27 million ounces daily, with each standard contract representing 100 troy ounces of deliverable gold.

Heating Oil: is the benchmark for Ultra-Low Sulfur Diesel (less than 15 ppm sulfur) and heating oil in the United States. Traded on NYMEX (CME Group) with physical delivery in New York Harbor, contract size is 42,000 gallons (1,000 barrels).

Japanese Yen: is the official currency of Japan (ISO 4217 code: JPY; symbol: ¥), issued by the Bank of Japan.

Nasdaq 100: is a modified market capitalization-weighted index that measures the performance of 100 of the largest non-financial companies listed on the Nasdaq Stock Market, spanning multiple sectors with significant exposure to technology, communication services, and consumer discretionary.

Natural Gas: is the benchmark for natural gas pricing in North America. Traded on NYMEX (CME Group) with physical delivery at the Henry Hub in Erath, Louisiana—a major pipeline interconnection point—with a contract size of 10,000 million British thermal units (MMBtu).

Nikkei 225: is a price-weighted stock market index that tracks 225 highly capitalized and liquid publicly owned companies listed on the Tokyo Stock Exchange's Prime Market. Calculated since 1950, it is Japan's premier equity benchmark, with higher-priced stocks having a greater percentage impact on the index value than lower-priced stocks.

Glossary

RBOB Gasoline: is Reformulated Gasoline Blendstock for Oxygen Blending, the benchmark for unleaded gasoline pricing in the United States. Traded on NYMEX (CME Group), it is physically deliverable in New York Harbor with a contract size of 42,000 gallons (1,000 barrels).

S&P 500: is a float-adjusted market capitalization-weighted index that measures the performance of 500 leading publicly traded large-cap U.S. companies, representing approximately 80% of available U.S. equity market capitalization

S&P TSX 60: is a float-adjusted market capitalization-weighted index designed to measure the performance of 60 large-cap companies listed on the Toronto Stock Exchange. The index is structured to reflect the sector weights of the broader S&P/TSX Composite and serves as the primary benchmark for Canadian large-cap equities.

Silver: is a globally traded benchmark for silver price risk management, traded on COMEX (CME Group). Each contract represents 5,000 troy ounces of deliverable silver.

UK Gilt: is a futures contract traded on ICE Futures Europe based on UK Government Gilts with a remaining maturity of 8 years and 9 months to 13 years. The contract has a notional value of £100,000 and serves as the benchmark for the intermediate term of the UK government bond yield curve.

US Treasury Bond: is a futures contract traded on the CME Group (CBOT) based on U.S. Treasury bonds with a remaining term to maturity of not less than 15 years and less than 25 years. The contract has a face value of $100,000 with a notional 6% coupon and provides exposure to the long end of the U.S. Treasury yield curve.

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