INDEX SPECIFIC PARAMETERS

This section details the set up and layout of INDEX SPECIFIC PARAMETERS.

The INDEX provides exposure to Silver futures. On a regular basis, it reduces its exposure to the future contract it currently holds and increases its exposure to a future contract with a later expiration date.

GENERIC PARAMETERS

Field	Definition
Adjustment Day Count	N/A
Adjustment Factor	N/A
BBG ticker	SOF5SIS0 Index
Calculation Timezone	America/New_York
Calculation Window	18:30 previous day – 16:50
Exchange MIC	XNYM
Future Chain RIC	0#SI:
Future Currency	USD
Index Currency	USD
Index Name	Solactive Future Series 5-Day Roll Silver Excess Return USD Index
Index Type	Excess Return
Interest Rate Compound Method	N/A
Interest Rate Day Count	N/A
Interest Rate Instrument	N/A
Interest Rate Offset	N/A
ISIN	DE000SL0STQ2
Live Date	2026-01-12
Portfolio	True
Price Definition	Settlement
Publication Precision	2
RIC	.SOF5SIS0
Roll Anchor	First Business Day of Month
Roll Days	5
Roll Offset	5
Start Date	2016-01-04
Start Level	1000.00

CONTRACT MONTHS

Below table specifies the Contract Month of the Active and Next Active Contract per Calendar Month, a "+" or indicates a contract in a subsequent year.

Calendar Month	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Active Contract	Mar	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar+
Next Active Contract	Mar	May	May	Jul	Jul	Sep	Sep	Dec	Dec	Dec	Mar+	Mar+