

INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to STOXX® Europe 600 Basic Resources 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	SOF1JST0 Index
Calculation Timezone	Germany/Frankfurt
Calculation Window	08:00 – 22:50
Exchange MIC	XEUR
Future Chain RIC	0#FSTS:
Future Currency	EUR
Index Currency	EUR
Index Name	Solactive EU Basic Resources 1-Day Rolling Future Index
Index Type	Total Return
Interest Rate Compound Method	Cash
Interest Rate Day Count	360
Interest Rate Instrument	EUROSTR=
Interest Rate Offset	1
ISIN	DE000SL0Q3W3
Live Date	2025-08-14
Portfolio	False
Price Definition	Settlement
Publication Precision	2
RIC	.SOF1JST0
Roll Anchor	Expiry
Roll Days	1
Roll Offset	0
Start Date	2016-01-08
Start Level	100.00

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	Mar	Jun	Jun	Jun	Sep	Sep	Sep	Dec	Dec	Dec
Next Active Contract	Mar	Mar	Jun	Jun	Jun	Sep	Sep	Sep	Dec	Dec	Dec	Mar+