INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to US Treasury Note 10Y 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	SOF5TYS0 Index
Calculation Timezone	Europe/Berlin
Calculation Window	09:00 – 22:50
Exchange MIC	XCBT
Future Chain RIC	0#TY:
Future Currency	USD
Index Currency	USD
Index Name	Solactive Future Series 5-Day Roll 10y Treasury Note 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	DE000SL0JXN0
Live Date	2025-06-30
Portfolio	False
Price Definition	Settlement
Publication Precision	2
RIC	.SOF5TYS0
Roll Anchor	First Notice Date
Roll Days	5
Roll Offset	6
Start Date	2002-06-03
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	Jan+