INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to WTI crude oil 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	SOF5CLT0 Index
Calculation Timezone	America/New_York
Calculation Window	18:30 previous day – 16:50
Exchange MIC	XNYM
Future Chain RIC	0#CL:
Future Currency	USD
Index Currency	USD
Index Name	Solactive Future Series 5-Day Roll WTI Crude Oil Total Return USD Index
Index Type	Total Return
Interest Rate Compound Method	T-BILL
Interest Rate Day Count	360
Interest Rate Instrument	US3MINV=RR
Interest Rate Offset	-1
ISIN	DE000SL0QEB0
Live Date	2025-03-24
Portfolio	True
Price Definition	Settlement
Publication Precision	2
RIC	.SOF5CLT0
Roll Anchor	First Business Day of Month
Roll Days	5
Roll Offset	5
Start Date	2011-04-01
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	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan+
Next Active Contract	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan+	Feb+