INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to UK Equities. 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	SOF1IUT0 Index
Calculation Timezone	Germany/Frankfurt
Calculation Window	09:00 – 22:50
Exchange MIC	XEUR
Future Chain RIC	0#FTUK:
Future Currency	GBP
Index Currency	GBP
Index Name	Solactive UK Equities 1-day Rolling Future Index
Index Type	Total Return
Interest Rate Compound Method	Cash
Interest Rate Day Count	360
Interest Rate Instrument	SONIAOSR=
Interest Rate Offset	1
ISIN	DE000SL0QFD3
Live Date	2025-04-11
Portfolio	False
Price Definition	Settlement
Publication Precision	2
RIC	.SOF1IUT0
Roll Anchor	Expiry
Roll Days	1
Roll Offset	0
Start Date	2021-04-01
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	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+