INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to Long GILT 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	SOF5GLS0 Index
Calculation Timezone	UK
Calculation Window	9:35 – 21:50
Exchange MIC	XLON
Future Chain RIC	0#FLG:
Future Currency	GBP
Index Currency	GBP
Index Name	Solactive Future 5 Day Roll Long Gilts GBP Excess Return Index
Index Type	Excess Return
Interest Rate Compound Method	
Interest Rate Day Count	
Interest Rate Instrument	
Interest Rate Offset	
ISIN	DE000SL0QXF1
Live Date	2025-07-03
Portfolio	False
Price Definition	Settlement
Publication Precision	2
RIC	.SOF5GLS0
Roll Anchor	First Notice
Roll Days	5
Roll Offset	5
Start Date	2018-01-02
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+