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	SOF5GLT0 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 Total Return Index
Index Type	Total Return
Interest Rate Compound Method	O/N
Interest Rate Day Count	365
Interest Rate Instrument	SONIAOSR=
Interest Rate Offset	-1
ISIN	DE000SL0QXE4
Live Date	2025-07-03
Portfolio	False
Price Definition	Settlement
Publication Precision	2
RIC	.SOF5GLT0
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+