

INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to Henry Hub Natural Gas 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 | SOF5NGS0 Index |
| Calculation Timezone | America/New_York |
| Calculation Window | 09:00 – 16:50 |
| Exchange MIC | XNYM |
| Future Chain RIC | 0#NG: |
| Future Currency | USD |
| Index Currency | USD |
| Index Name | Solactive Future Series 5-Day Roll Henry Hub Natural Gas 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 | DE000SL0Q341 |
| Live Date | 2025-07-16 |
| Portfolio | True |
| Price Definition | Settlement |
| Publication Precision | 2 |
| RIC | .SOF5NGS0 |
| Roll Anchor | First Business Day of Month |
| Roll Days | 5 |
| Roll Offset | -5 |
| Start Date | 2016-05-02 |
| Start Level | 50000.00 |

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+ |

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