# 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 | SOF5CLS0 Index |
| Calculation Timezone | America/New_York |
| Calculation Window | 09:00 – 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 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 | DE000SL0KEX7 |
| Live Date | 2024-05-01 |
| Portfolio | True |
| Price Definition | Settlement |
| Publication Precision | 2 |
| RIC | .SOF5GCS0 |
| 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+ |