

## INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to Gold 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	SOF5GCS0 Index
Calculation Timezone	America/New_York
Calculation Window	09:00 – 16:50
Exchange MIC	XNYM
Future Chain RIC	0#GC:
Future Currency	USD
Index Currency	USD
Index Name	Solactive Future Series 5-Day Roll Gold 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	DE000SLOKEW9
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	1990-01-02
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	Feb	Apr	Apr	Jun	Jun	Aug	Aug	Dec	Dec	Dec	Dec	Feb+
Next Active Contract	Apr	Apr	Jun	Jun	Aug	Aug	Dec	Dec	Dec	Dec	Feb+	Feb+