INDEX SPECIFIC PARAMETERS

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

The INDEX provides exposure to CME listed 10y Treasury Note futures in a Total Return wrapper accumulating interest using USD ON Fed Funds Rate. 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	SOF5TYF0 Index
Calculation Timezone	America/New_York
Calculation Window	09:30 – 16:50
Exchange MIC	XCBT + SIFMA US Holidays
Future Chain RIC	0#TY:
Future Currency	USD
Index Currency	USD
Index Name	Solactive Future Series 5-Day Roll 10y Treasury Note Fed Funds Total Return USD Index
Index Type	Total Return
Interest Rate Compound Method	O/N
Interest Rate Day Count	360
Interest Rate Instrument	USD Overnight FED Funds Rate
Interest Rate Offset	-1
ISIN	DE000SL0MLR0
Live Date	2024-07-15
Portfolio	False
Price Definition	Settlement
Publication Precision	2
RIC	.SOF5TYF0
Roll Anchor	First Notice
Roll Days	5
Roll Offset	-6
Start Date	2003-01-02
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	Jun	Jun	Jun	Sep	Sep	Sep	Dec	Dec	Dec	Mar+
Next Active Contract	Mar	Jun	Jun	Jun	Sep	Sep	Sep	Dec	Dec	Dec	Mar+	Mar+