INDEX RULE BOOK

CAC 40 10x Leverage TRF Adjusted Index

Version 26-01

Effective from 2026-02-17

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1. GENERAL

This document is applicable to the CAC 40 10x Leverage TRF Adjusted, which consists of all the Indices as mentioned in the Reference Table.

Euronext Paris is the Administrator of this Index Family.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
26-01	17-02-2026	Index Launch	

2. INDEX METHODOLOGY

2.1 RELEVANT DATES DEFINITION

Trading Day	Any day on which the index is scheduled to be published.
Considered Expiries	Expiry Dates falling on December of each year.
Expiry Date, "t_{expiry}"	The last trading date of a given TRF Contract.
$t_{expiry}(t)$	The TRF expiry Date immediately following or including date t.
ACT(t_1,t_2)	The number of calendar days between Trading Day t_1 and t_2.
Base Date, "t_0"	20th of December 2021

2.2 INDEX TERMS DEFINITION

Underying Index Level, "UIL"	CAC 40 Futures Monthly Roll 4D ER Index
TRF Contract	CAC 40 December TRF Contracts.
Current TRF Contract	In respect to a Trading Day, the TRF Contract with the nearest Expiry Date
Next TRF Contract	In respect to a Trading Day, the TRF Contract with the second nearest Expiry Date
TRF Basis (t)	The 5-day average Settlement Basis of the TRF Contract, from the Monday preceding the third Friday of December to the third Friday of December.

2.3 INDEX LEVEL CALCULATION

For each Trading Day t, the index Level "IL(t)" will be calculated following the formula below:

For $t > t_0$:

$$IL_t = IL_{t-1} * \left[\frac{UIL_t}{UIL_{t-1}} - Leverage * \left(\frac{ACT(t, t-1)}{365}\right) * TRF\ Basis_t\right]$$

Where,

$IL(t_0) = 1000$

And,

- If $t \leq t_{expiry}(t)$:

  The TRF Basis corresponds to the average Settlement Basis of the Next TRF Contract.

- Else:

  The TRF Basis corresponds to the average Settlement Basis of the Current TRF Contract.

Example:

On the Trading Day t: Monday 2021-12-20

$t_{expiry}(t)$: Friday 2021-12-17

So, the index will be calculated using the TRF with the next expiry (2022-12-16).

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
CAC 40 10x Leverage TRF Adjusted	FRIX00007826	C10TA	CAC10TRF	.C10TA	16-12-2021	1000	17/02/2026	Leverage
CAC 40 10x Leverage TRF Adjusted Spread	FRIX00007834	C10TS	CAC10TRS	.C10TS	16-12-2021	17	17/02/2026	TRF Spread

3.2 BASE CURRENCY

The Base Currency of this index is Euro.

3.3 PUBLICATION

The levels of the Indices are in principle published daily at the end of day.

4. ESG DISCLOSURES

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY	
Item 1. Name of the benchmark administrator.	Euronext Paris
Item 2. Type of benchmark	Equity benchmark
Item 3. Name of the benchmark or family of benchmarks.	**CAC 40 10x Leverage TRF Adjusted**
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	No
Item 5. If the response to Item 4 is positive, please find below the ESG factors that are taken into account in the benchmark methodology and how they are used for selection, weighting and exclusion	
a) List of environmental factors considered:	Not applicable
b) List of social factors considered:	Not applicable
c) List of governance factors considered:	Not applicable
a) Data input. *(i) Describe whether the data are reported, modelled or, sourced internally or externally.* *(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.*	Not applicable
b) Verification of data and guaranteeing the quality of those data. *Describe how data are verified and how the quality of those data is ensured.*	Not applicable
c) Reference standards *Describe the international standards used in the benchmark methodology.*	Not applicable
Information updated on:	February 2026