

INDEX RULE BOOK

CAC 40 Futures Monthly Roll 4D Index

Version 26-01

Effective from 2026-02-05

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1. GENERAL

This document is applicable to the CAC 40 Rolling Futures, which consists of all the Indices as mentioned in the Reference Table.

The index aims to replicate a hypothetical portfolio of a series of long position on CAC 40 futures contracts. The portfolio is invested into the first nearby futures contract and then rolled into the next nearby contract over the four days preceding the expiry date (excluded) of the futures contracts series, which is the third Friday of each month. The roll period works as follows: until Monday preceding the third Friday of a roll month, all of the index value is allocated to the first nearby futures contract. Starting Monday night, on a daily basis for four days, one fourth of the index value is shifted into the next nearby contract. With the open of trading on Friday morning, the roll is complete and all index value is allocated to the next nearby contract.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
23-01	10-07-2023	Index Launch	
26-01	04-02-2026	New Index	

2. INDEX METHODOLOGY

2.1 RELEVANT DATES DEFINITION

Trading Day	Any day on which the index is scheduled to be published.
Expiry Date, "t_{expiry}"	The last trading date of a given Future Contract.
Roll Date, "t_{roll}"	The Trading Day immediately preceding the first expiry date of futures contracts.
t_{expiry}(t)	The Futures expiry Date immediately following or including date t.
t_{roll}(t)	The Roll Date immediately following or including date t.
N(t₁,t₂)	The number of Trading Days between t ₁ and t ₂ .
Launch Date, "t₀"	4 th of January 2010

2.2 INDEX TERMS DEFINITION

Future Contract	CAC 40 Monthly Futures Contracts.
Current Future Contract	In respect to a Trading Day, the Future Contract with the nearest Expiry Date
Next Future Contract	In respect to a Trading Day, the Future Contract with the second nearest Expiry Date
Current Future Price, "CFP(t)"	The Settlement Price of the Current Future Contract at Trading Day t.
Next Future Price, "NFP(t)"	The Settlement Price of the Next Future Contract at Trading Day t.
Current Weight, "CW(t)"	The weight allocated to the Current Future Contract at Trading Day t.
Next Weight, "NW(t)"	The weight allocated to the Next Future Contract at Trading Day t.
Roll Period, "RP"	Set to 4 days.

2.3 INDEX LEVEL CALCULATION

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

For $t > t_0$:

$$IL(t) = IL(t - 1) * \left[CW(t) * \frac{CFP(t)}{CFP(t - 1)} + NW(t) * \frac{NFP(t)}{NFP(t - 1)} \right]$$

Where,

$$IL(t_0) = 1000$$

And,

- If $t_{roll}(t) - RP < t \leq t_{roll}(t)$:

$$CW(t) = \frac{N(t, t_{roll}(t))}{RP} \quad \text{And} \quad NW(t) = 1 - CW(t)$$

- Else:

$$CW(t) = 1 \quad \text{And} \quad NW(t) = 0$$

The Total Return Index is calculated following the formula below:

$$TR_t = TR_{t-1} * \left(\frac{UI_t}{UI_{t-1}} + R_{t-1} * \frac{day}{365} \right)$$

Where:

TR_t	Total Return Index value on day t
TR_{t-1}	Total Return Index value on day $t-1$
UI_t	Total Return Underlying Index value on day t
UI_{t-1}	Total Return Underlying Index value on day $t-1$
R_{t-1}	Rate relevant for the index on day $t-1$
Day	Number of calendar days between day t and day $t-1$

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuter s code	Base date	Base value	Publication since	Index Type
CAC 40 Futures Monthly Roll 4D ER	FRIX00001936	CAFME	CACFM4ER	.CAFME	04-01- 2010	1000	10-07-2023	Excess return
CAC 40 Futures Monthly Roll 4D TR	FRIX00007784	CAFMT	CACFM4TR	.CAFMT	04-01- 2010	1000	04-02-2026	Total Return

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.