

INDEX RULE BOOK

CAC All-Tradable CHF Hedged

Version 26-01

Effective from 2 January 2026

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1. GENERAL

The CAC All-Tradable CHF Hedged index aims to represent the return resulting from hedging the CHF exposure of the CAC All-Tradable.

This document is applicable to the CAC All-Tradable, 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	02-01-2026	Launch Date	

2. INDEX METHODOLOGY

2.1 RELEVANT DATES DEFINITION

Trading Day	Any day on which the index is scheduled to be published
Publication Date	Live date of the Index: 2 nd of January 2026
Base date, "T₀"	1 st of August 2012

2.2 INDEX TERMS DEFINITION

Underlying Index Level, "UIL"	CAC 40 All-Tradable Family (mnemos = CACT, CACTN, CACTR)
Hedged Index Level, "IL"	CAC All-Tradable CHF Hedged Family (mnemos = CATHP, CATHN, CATHG)
C	Number of foreign currencies in the underlying index
HR_{c,t}	Hedge ratio of currency c for Trading day t
w_i	Weight of the stock i in the underlying index
HI_t	Hedge impact for Trading day t
FX_{c,t}	Spot currency rate for Trading day t

2.3 INDEX LEVEL CALCULATION

To fully hedge a multi-currency portfolio the hedge ratio for each currency is determined by adding up the weights of all securities denominated in that particular currency.

$$HR_{c,t} = \sum_{i=1}^n w_{i,t} \text{ where } n \text{ is the number of stocks for currency } c$$

We define the hedge impact s.t :

$$HI_t = \sum_{c=1}^C HR_{c,t-1} * \frac{FX_{c,t}}{FX_{c,t-1}}$$

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

For $t > T_0$:

$$IL_t = IL_{t-1} * \left[\frac{UI_t * FX_t}{UI_{t-1} * FX_{t-1}} + (1 - HI_t) \right]$$

For $t = T_0$:

$$IL_{T_0} = 1000$$

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
CAC All-Tradable CHF Hedged	FRIX00007453	CATHP	CATCHFHP	.CATHP	01/08/2012	1000	02/01/2026	Price
CAC All-Tradable NR CHF Hedged	FRIX00007461	CATHN	CATCHFHN	.CATHN	01/08/2012	1000	02/01/2026	Net Return
CAC All-Tradable GR CHF Hedged	FRIX00007479	CATHG	CATCHFHG	.CATHG	01/08/2012	1000	02/01/2026	Gross Return

3.2 BASE CURRENCY

The Base Currency of this index is Swiss Franc.

3.3 PUBLICATION

The levels of the Indices are in principle published daily at the end of day, when Euronext Markets are open for trading.

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 All-Tradable CHF Hedged
Item 4. Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	See definitions in the rulebook of underlying indices
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:	See definitions in the rulebook of underlying indices
b) List of social factors considered:	See definitions in the rulebook of underlying indices
c) List of governance factors considered:	See definitions in the rulebook of underlying indices
Item 6. Data and standards used.	
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	See definitions in the rulebook of underlying indices
b) Verification of data and guaranteeing the quality of those data. <i>Describe how data are verified and how the quality of those data is ensured.</i>	See definitions in the rulebook of underlying indices
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	See definitions in the rulebook of underlying indices
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