

INDEX ANNOUNCEMENT

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Indices: CAC 40® X12 Leverage NR Index CA12L (QS0011249693);
CAC 40® X15 Leverage NR Index CA15L (FR0011627884)

Subject: Reset of index level and suspension of CA15L

On Monday 24 August, the above mentioned indices reached their reset threshold* following the market performance. The reset procedure is an intraday adjustment of the index calculation. After the 5 minutes reset period, the level of the CAC 15L became negative. Following this outcome, Euronext has decided to stop the calculation of this index (CA15L).

Euronext will introduce a new 15L strategy index soon.

The reset of the CA12L was performed as expected and the index level was calculated correctly.

*the complete reset procedure is described in the rulebook which can be found on <https://www.euronext.com/fr/indices/index-rules>

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