

INDEX RULE BOOK

Euronext Growth All-Share (ALASI),

**Euronext Growth Bpifrance Innovation index
(NAOII)**

Version 21-01

Effective from 15 Dec 2021

indices.euronext.com

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1. GENERAL

This document is applicable to the Euronext Growth Index family ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext Growth Index family is designed to reflect the price level trends in the trading of shares listed in Euronext markets.

Euronext Paris is the Administrator of this Index Family. For this Index Family no Independent Supervisor is appointed.

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VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
21-01	15-12-2021	restyled version in view of newly published Calculation and Corporate Actions rulebooks	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency: semi-annual, with annual review of the NAOII effective in April

Review Effective Date: The first trading day of April and October.

Review Cut-Off Date: Not applicable

Review Announcement Date: At least two days before the Review Effective Date.

Review Weighting Announcement Date: Daily in EICC

2.2 REVIEW SELECTION

Step 1: Index Universe

Index Universe definition

The Index Universe consists of Companies listed on Euronext Growth markets.

Step 2: Eligibility screening at reviews

Companies may be removed or readmitted at the semi-annual review based on discretion of Index Design on grounds of lack of representativeness given discrepancies between the displayed price movements and the presumed variation in value of the company. When excluding Companies from the index, Index Design will take into account the frequency of trading in the shares and the relative impact on the level of the index.

Step 3: Selection Ranking

Not applicable

Step 4: Selection of constituents at the reviews

The constituents of the NAOII are selected among the Companies included in the Index Universe that have been identified by Bpifrance as being innovative according to Bpifrance's research. The criteria include the presence of a R&D department, the relative and absolute degree of innovation and the importance of the innovations for the long term perspective of the company.

2.3 PERIODICAL WEIGHTING UPDATE

Weighting method

The index is Full Market Capitalisation weighted.

The Weighting Factors are explained in the following paragraphs.

Number of shares

The Number Of Shares are updated daily based on the listed number of shares.

Free Float factor

The Free Float Factor is not applicable for the weightings of this Index Family.

Capping Factor

The Capping Factor is not applicable for the weightings of this Index Family.

3. REFERENCES

3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom- berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Growth All-Share Index	QS0011040902	ALASI	ALASI	.ALASI	30-12-05	1000	04-09-06	Price
Euronext Growth All-Share Index	QS0011227186	ALASG	ALASG	.ALASG	30-12-05	1000	04-09-06	Gross Return
Euronext Growth All-Share Index	QS0011227178	ALASN	ALASN	.ALASN	30-12-05	1000	04-09-06	Net Return
Euronext Growth Bpifrance Innovation Index	QS0011194212	NAOII	NAOII	.NAOII	31-01-07	1000	25-03-10	Price
Euronext Growth Bpifrance Innovation Index NR	QS0011194220	NAOIN	NAOIN	.NAOIN	31-01-07	1000	25-03-10	Gross Return
Euronext Growth Bpifrance Innovation Index GR	QS0011194238	NAOIG	NAOIG	.NAOIG	31-01-07	1000	25-03-10	Net Return

3.2 BASE CURRENCY

The Base Currency of this index family is Euro.

3.3 PUBLICATION

The index is calculated daily and published at the close on the days when the 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.	Euronext Growth
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
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>	Not applicable
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>	Not applicable
c) Reference standards <i>Describe the international standards used in the benchmark methodology.</i>	Not applicable
Information updated on:	April 2021

Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents, all available on or via the following link: <https://www.euronext.com/en/indices/index-rules> should be read in conjunction with this document or provide other relevant information for the reader.

BENCHMARK STATEMENT

The Benchmark Statement identifies the primary features of an index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.

COMPLIANCE STATEMENT

The Compliance Statement provides details, for both significant and non-significant benchmarks, for which provisions the Administrator has chosen not to apply, and offers an explanation as to why it is appropriate not to apply each provision.

GOVERNANCE EURONEXT INDICES

The purpose of the 'Governance Euronext Indices' is to describe the role and responsibilities of each of the governance bodies that are part of the Benchmark Administrators of Euronext.

RULEBOOK OF EACH FAMILY OF INDICES

Each index is part of an index family that shares the basis for selection (universe) and which is managed in a comparable way. A separate rulebook is provided for each index family that will describe the specific features of that index family as well as specific elements of each index within that family.

INDEX CALCULATION AND PERIODICAL REVIEW Euronext Indices

The Methodology Euronext describes all common aspects that apply for the

- periodical reviews, and
- the calculation of indices

EURONEXT INDICES CORPORATE ACTION RULES

• treatment of corporate actions
of indices provided by Euronext Indices.

EURONEXT ESG PROVIDERS METHODOLOGIES

An overview of various methods applied by providers of ESG scorings and labels

PROCEDURES EURONEXT INDICES

These rulebooks describe the various procedures that are applied for all Euronext Indices:

- Correction Policy
- Announcement Policy
- Complaints Procedure
- Consultations Procedure
- Procedure For Cessation of Indices

RULES OF PROCEDURE INDEPENDENT SUPERVISORS

For each Independent Supervisor Euronext publishes a 'Rules of Procedure' that describes the responsibilities and composition of each Independent Supervisor.

BENCHMARK OVERSIGHT COMMITTEE CHARTER

The Benchmark Oversight Committee Charter describes the role and responsibilities of the Benchmark Oversight Committee.