

INDEX RULE BOOK

**Euronext Growth All-Share (ALASI),
Euronext Growth Bpifrance Innovation index
(NAOII)**

Version 22-002

Effective from 26 Oct 2022

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Index

1. General	2
Version notes	2
2. Index reviews	3
2.1 Review frequency and relevant dates	3
2.2 Review Selection	3
2.3 Periodical Weighting Update	4
3. References	5
3.1 Reference Table	5
3.2 Base currency	5
3.3 Publication	5
4. ESG Disclosures	6

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	
22-02	26-10-2022	Rewording to include daily review	

2. INDEX REVIEWS

2.1 REVIEW FREQUENCY AND RELEVANT DATES

Review frequency:	Daily, with semi-annual review in April And October and 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:	The inclusion or removal of companies and other changes will be announced on a daily basis on the day before the changes are effective.
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

Daily Review:

Companies are eligible as of the second day of trading.

Semi-Annual Review:

Companies may be considered not eligible 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

Euronext Growth All Share (ALASI):

All eligible companies are selected.

Euronext Growth Bpifrance Innovation index (NAOII):

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