

CAC 40 ESG

Evaluation : April 2022

Administrator : Euronext Paris

Launch of the Index : 22 March 2021

	CAC 40 ESG	CACLG
Coverage By Components Weights	100%	100%
Coverage by issuers	40/40	60/60

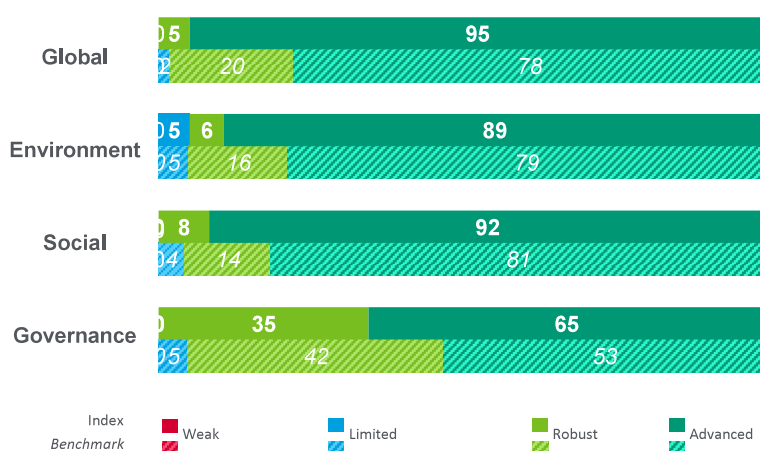
Global ESG Performance



Weighted average ESG ratings

	Average	Min	Max
Global	66	59	76
	64	36	76
Environment	70	49	87
	68	38	87
Social	67	54	78
	65	33	78
Governance	62	52	75
	60	35	75

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
L'OREAL	7,20%	76	80	78	68
DANONE	2,58%	76	77	76	75
MICHELIN	1,64%	73	75	74	70
EDF	0,49%	72	71	76	68
BNP PARIBAS ACT.A	4,61%	71	76	71	67
VEOLIA ENVIRON.	1,50%	71	71	75	64
SCHNEIDER ELECTRIC	6,83%	71	74	73	64
SOCIETE GENERALE	1,56%	69	66	71	66
ORANGE	1,57%	69	70	72	62
ENGIE	1,72%	68	63	72	68

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	3 750 797,8 Teq CO2	7 410 251,31 Teq CO2
Weighted average carbon intensity (carbon footprint normalised by market capitalization)	115,7	183,1
Weighted average green to brown ratio	16,3	0,8
Companies with a Green to Brown >1	28/40	42/60
Companies Taxonomy Aligned	9/40	15/60
Weighed average % of Aligned Turnover	2,9%	2,6%

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	73,1%	66,9%
Percentage of companies having at least 40% of women on board	89,6%	90,9%

The share of independent members on the Board indicated the number of members of the Board of Directors who are considered independent (excluding employee representatives) / Total number of Board members (excluding employee representatives).

The percentage of women on board indicates the total number of women on the Board of Directors (excluding employee representatives) / Total number of shareholder elected members (i.e. excluding employee representatives).

Social and Human Rights indicators

	Index	Benchmark
Weighted average absenteeism rate	5,4%	4,9%
Percentage of companies facing at least one critical severity controversy on Human Rights in the last two years	0,0%	0,0%

The absenteeism rate is the number of actual days not worked due to incapacity for all workers, out of all days scheduled to be worked.

To assess the severity of a controversy, Vigeo Eiris analyses its impact on stakeholders and the company using the framework defined by the Office of the High Commissioner of the United Nations Human Rights (analysis of the scale, scope and irremediable character of the impact). According to Vigeo Eiris, the Severity of a controversy is thus considered critical when related to a fundamental issue, with high adverse and large scale impact on the company's and stakeholders' interests.