

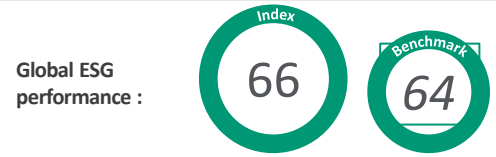
CAC 40 ESG

Evaluation: December 2021

Administrator : Euronext Paris

Launch of the index: 22/03/2021

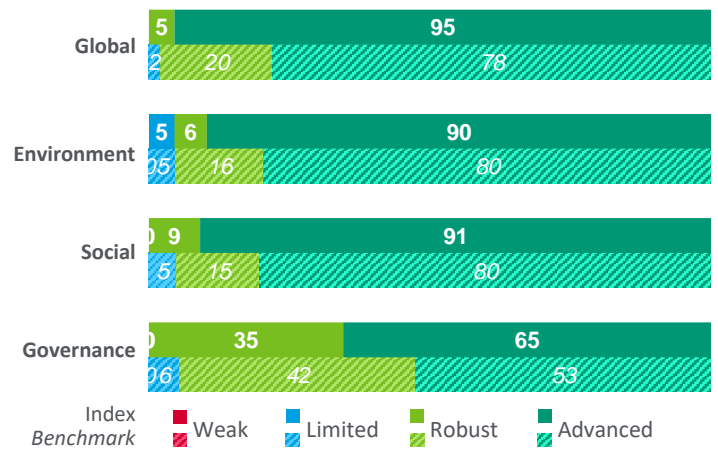
	CAC 40 ESG	CAC LG 60
Coverage by components weights	100%	100%
Coverage by issuer	40/40	60/60



Weighted average ESG ratings

	Average	Min	Max	
Global	CAC 40 ESG	66	59	76
	CAC LG 60	64	36	76
Environment		70	49	87
		68	38	87
Social		67	54	78
		65	33	78
Governance		63	53	75
		60	35	75

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
DANONE	2,6%	76	77	76	75
L'OREAL	7,7%	76	80	78	68
MICHELIN	1,7%	73	75	74	70
EDF	0,6%	72	71	76	68
SCHNEIDER ELECTRIC	7,0%	71	74	73	64
BNP PARIBAS ACT.A	4,8%	70	75	70	67
SOCIETE GENERALE	1,7%	69	66	71	66
ORANGE	1,4%	69	70	72	62
SUEZ	0,6%	68	62	71	69
KERING	4,0%	68	86	65	58

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	3 899 071,1 teq CO2	6 885 052,8 teq CO2
Weighted average carbon intensity (carbon footprint normalised by market capitalization)	118,5	168,1
Weighted average green to brown ratio	17,55	0,98

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	66,9%	61,9%
Percentage of companies having at least 40% of women on board	88,3%	82,6%

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	5,5%	5,1%
Percentage of companies facing at least one critical severity controversy on Human Rights in the last two years	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, Vigéo 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 Vigéo 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.