

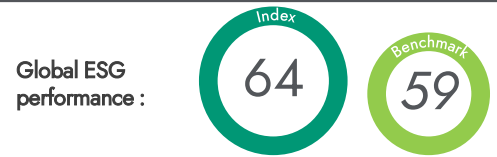
CAC 40 ESG

Evaluation: March 2021

Administrator : Euronext Paris

Launch of the index: 22/03/2021

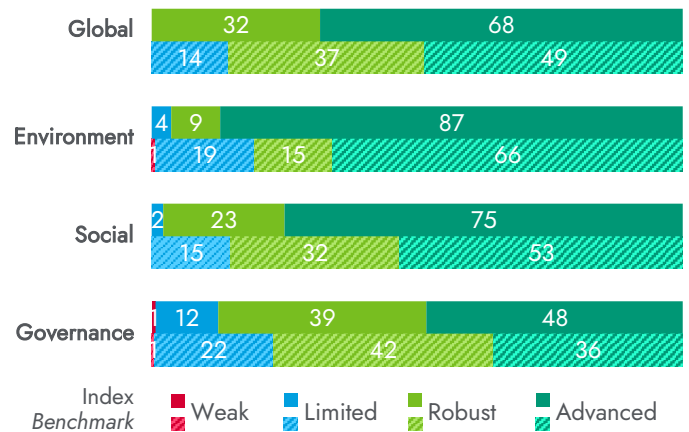
	CAC 40 ESG	CAC LG 60
Coverage by components weights	100%	100%
Coverage by issuer	40/40	60/60



Weighted average ESG ratings

	Average	Min	Max	
Global	CAC 40 ESG	64	54	75
	CAC LG 60	59	34	75
Environment		67	45	84
		62	25	84
Social		65	49	79
		60	35	79
Governance		58	25	77
		55	25	77

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
L'OREAL	7,7%	75	77	79	64
DANONE	3,6%	74	74	75	74
BNP PARIBAS ACT.A	5,2%	71	73	71	69
EDF	0,5%	71	71	73	68
SUEZ	0,6%	70	66	72	71
STELLANTIS NV	2,6%	70	66	76	63
AXA	3,7%	69	81	63	72
UNIBAIL-RODAMCO-WE	0,7%	69	72	62	77
VEOLIA ENVIRON.	1,2%	68	68	71	63
MICHELIN	2,0%	68	71	69	61

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	4 195 094,6 (t eq. CO2)	7 782 346,9 (t eq. CO2)
Weighted average carbon intensity (carbon footprint normalised by market capitalization)	142,3	225,9
Weighted average green to brown ratio	13,42	0,87

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	65,3%	45,7%
Percentage of companies having at least 40% of women on board	99,4%	72,9%

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	3,3%	3,1%
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, 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.