

Euronext Low Carbon 100 Europe PAB Index

Evaluation : April 2022

Administrator : Euronext Paris

Launch of the Index : 13 October 2008

	LC 100 Europe	EU500
Coverage By Components Weights	99%	98%
Coverage by issuers	98/101	485/500

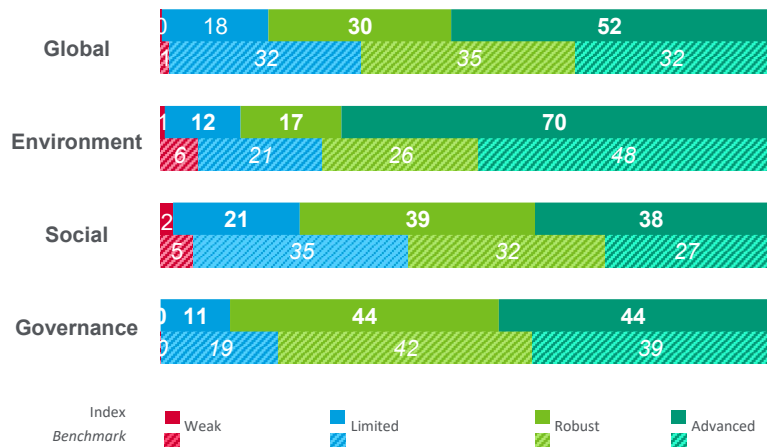
Global ESG Performance



Weighted average ESG ratings

	Average	Min	Max
Global	59	20	76
	54	18	76
Environment	63	8	86
	56	13	86
Social	56	17	78
	51	14	78
Governance	59	35	86
	57	24	86

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
L'OREAL	2,15%	76	80	78	68
MICHELIN	0,44%	73	75	74	70
STORA ENSO OYJ	0,33%	73	71	78	69
SCHNEIDER ELECTRIC	2,52%	71	74	73	64
VEOLIA ENVIRON.	0,43%	71	71	75	64
MONDI PLC	0,29%	70	69	62	86
SOCIETE GENERALE	0,58%	69	66	71	66
AKZO NOBEL	0,38%	69	72	67	65
TERNA RETE ELETTRICA	0,23%	69	69	68	70
ORANGE	0,42%	69	70	72	62

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	1 192 207,73 Teq CO2	6 281 679,47 Teq CO2
Weighted average carbon intensity (carbon footprint normalised by market capitalization)	32,3	126,9
Weighted average green to brown ratio	75,9	0,8
Companies with a Green to Brown >1	63/101	271/500
Companies Taxonomy Aligned	25/101	103/500
Weighted average % of Aligned Turnover	4,3%	3,2%

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	90,0%	85,7%
Percentage of companies having at least 40% of women on board	52,3%	42,4%

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	4,9%	4,6%
Percentage of companies facing at least one critical severity controversy on Human Rights in the last two years	0,0%	0,6%

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.