

Euronext Low Carbon 300 World PAB Index

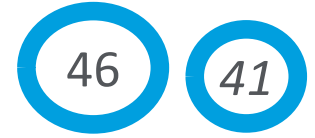
Evaluation : April 2022

Administrator : Euronext Paris

Launch of the Index : 21 April 2021

	LC 300 World	World 1500
Coverage By Components Weights	98%	99%
Coverage by issuers	289/304	1441/1501

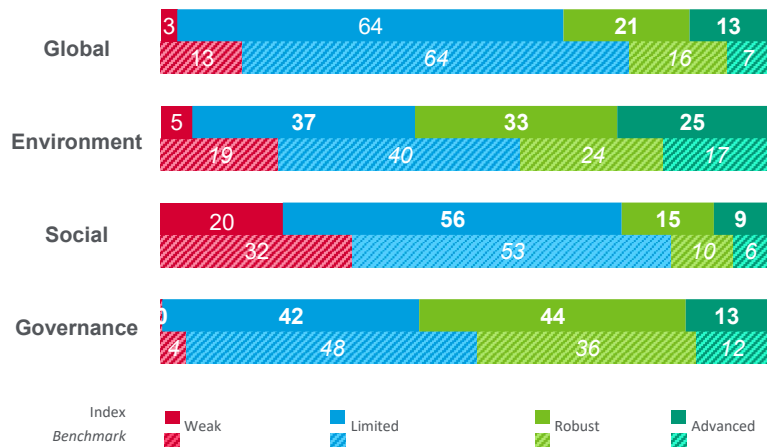
Global ESG Performance



Weighted average ESG ratings

	Average	Min	Max
Global	46	28	73
	41	9	62
Environment	52	25	86
	44	0	74
Social	40	19	78
	36	10	62
Governance	51	29	72
	49	12	59

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
L'OREAL	0,43%	76	80	78	68
STORA ENSO OYJ	0,09%	73	71	78	69
VEOLIA ENVIRON.	0,08%	71	71	75	64
SCHNEIDER ELECTRIC	0,55%	71	74	73	64
MONDI PLC	0,06%	70	69	62	86
ORANGE	0,11%	69	70	72	62
SOCIETE GENERALE	0,11%	69	66	71	66
DSM KON	0,20%	68	71	60	73
KERING	0,20%	68	86	65	58
SIEMENS GAMESA	0,10%	68	67	68	67

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	1 257 153,58 Teq CO2	5 224 229,08 Teq CO2
Weighted average carbon intensity (carbon footprint normalised by market capitalization)	16,1	79,3
Weighted average green to brown ratio	18,0	0,9
Companies with a Green to Brown >1	175/304	703/1501
Companies Taxonomy Aligned	50/304	221/1501
Weighted average % of Aligned Turnover	2,5%	1,1%

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	62,6%	63,3%
Percentage of companies having at least 40% of women on board	29,3%	25,6%

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	4,7%	3,8%
Percentage of companies facing at least one critical severity controversy on Human Rights in the last two years	0,0%	1,0%

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.