

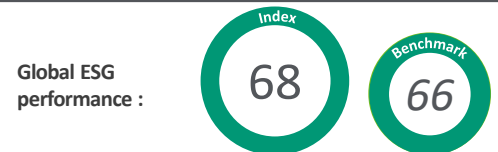
CAC 40 ESG

Evaluation: 2023 Q4

Administrator : Euronext Paris

Launch of the index: 22/03/2021

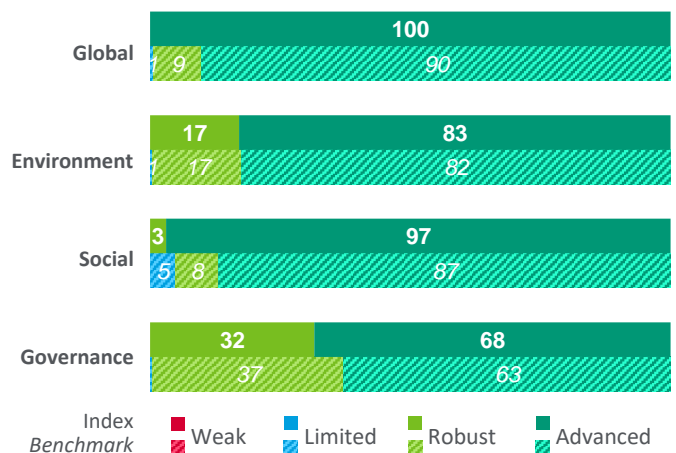
	CAC 40 ESG	CACLG
ESG Coverage by components weights	100%	100%
ESG Coverage by issuer	40/40	60/60



Weighted average ESG ratings

	Average	Min	Max
Global	68	62	76
Environment	71	53	87
Social	69	55	79
Governance	64	55	76

Performance distribution by weighting



Focus on best performers

	WEIGHT	ESG GLOBAL SCORE	ENVIRONMENT SCORE	SOCIAL SCORE	GOVERNANCE SCORE
CARREFOUR	0,73%	76	85	79	60
DANONE	2,80%	75	75	75	76
L'OREAL	7,74%	74	82	74	65
SCHNEIDER ELECTRIC	7,19%	73	80	73	65
KERING	2,26%	73	87	69	70
CREDIT AGRICOLE	0,95%	72	80	72	68
RENAULT	0,56%	72	76	73	64
VEOLIA ENVIRON.	1,29%	72	74	74	68
MICHELIN	1,60%	71	73	72	65
ALSTOM	0,27%	70	61	72	76
BNP PARIBAS ACT.A	4,70%	70	79	70	67
ENGIE	2,16%	70	68	73	66
TELEPERFORMANCE	0,66%	70	71	70	70
BUREAU VERITAS	0,49%	70	76	73	63

Environmental indicators

	Index	Benchmark
Weighted average carbon footprint (scope 1 & 2)	4 309 540 (t eq. CO2)	7 606 038 (t eq. CO2)
Weighted average carbon intensity (normalised by market capitalization)	115,42	190,80
Coverage WACI	(100,00%)	(100,00%)
Weighted average green to brown ratio	8,02	0,65
Number of companies with a green to brown ratio > 1	27/40 (67,50%)	39/60 (65,00%)
Number of companies aligned with Taxonomy	27/40 (67,50%)	39/60 (65,00%)
Weighted average % of Taxonomy Aligned Turnover	3,75%	3,35%

All companies with at least one activity that met all EU Taxonomy criteria (SC, DNSH and MSS) are considered as Taxonomy aligned.

Governance indicators

	Index	Benchmark
Percentage of companies having at least 50% of independent members on the board	61,13%	62,17%
Percentage of companies having at least 40% of women on board	93,02%	91,54%

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 UNGC indicators

	Index	Benchmark
Weighted average absenteeism rate	3,78%	4,64%
Percentage of companies facing at least one critical severity controversy on UNGC in the last two years	0,00% (0/40)	0,41% (1/60)

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, V.E 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, Labour, Environment and Anti-corruption (analysis of the scale, scope and irremediable character of the impact). According to V.E, 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.

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