

Equileap and Euronext partner to launch the first-of-its-kind French gender equality ESG index.

- **Gender Equality France 40 Index shows backtesting outperformance of 3% for past 3 years (vs SBF 120)**

Paris, 29 November 2022: Equileap, the leading provider of gender equality data & insights globally, is proud to partner with Euronext to launch the Euronext Equileap Gender Equality France 40 Index [The Gender Equality France 40 Index]. The index is the first in a family of indices created by Euronext and Equileap to allow investors to align their portfolios with their values by tracking companies that meet both gender equality and ESG criteria.

Highest ranking companies in Gender Equality France 40 Index

Sanofi	Healthcare	12.43%
LVMH	Consumer Products/Services	11.90%
L’Oreal	Consumer Products/Services	10.17%
Schneider Electric	Industrial Goods/Services	9.81%
AXA	Insurance	6.83%
Hermes International	Consumer Products/Services	5.90%
Pernod Ricard	Food, and Beverage	5.05%
Kering	Consumer Products and Services	4.93%
Danone	Food and Beverage	4.22%
Capgemini	Technology	3.29%

To be included in the Index, companies need to pass standard liquidity criteria as well as:

- **An in-depth Equileap gender equality assessment:** The Equileap Gender Diversity Score is calculated according to Equileap’s proprietary scorecard based on 19 criteria across four categories: Gender balance in leadership and workforce; equal compensation and work/life balance; policies promoting gender equality, commitment, transparency and accountability. In addition, any companies with incidents of gender discrimination or sexual harassment that have triggered legal judgements or rulings are excluded from the Index.
- **An ESG screening:** In addition, companies with the following characteristics are not eligible: Companies red flagged against any of the UNGC or NBS international standards. Also, companies that are involved in biological weapons, chemical weapons, nuclear weapons, cluster munitions,

depleted uranium or anti-personnel mines. Firms are also excluded if involved in energy and extractives such as coal mining and associated power generation, oil sands, shale oil and gas and tobacco. ISS provides research data points related to these ESG, UNGC compliance and controversial activities.

The Gender Equality France 40 Index is drawn from companies included in the SBF 120 Index. The 40 highest ranking eligible companies in terms of the Equileap scorecard and the ESG screen are selected. Backtesting of this index shows an outperformance of 3% p.a. for the past 3 years against the SBF 120 index.

The Gender Equality France 40 Index will be joined by The Euronext Equileap Gender Equality Eurozone 100 [The Gender Equality Eurozone 100 Index]. The Gender Equality Eurozone 100 Index will be drawn from the companies included in the Euronext Eurozone 300® index and will feature the 100 highest ranking companies when assessed against the same gender equality and ESG screen.

Diana van Maasdijk, CEO at Equileap: “Once again, we are seeing that investing in women at work pays. The back-tested over-performance of the Gender Equality France 40 of 3% over the last 3 years is further support for the growing evidence that links gender equality to higher performance¹. That aside, the quality of the companies included speaks for itself; it appears that high performing companies with the drive to do the right thing when it comes to addressing gender equality at work apply the same ethos to addressing other key ESG criteria. Investors looking to create a better society with equal opportunities for women at work can now use these indices to back high quality, high performing companies. Gender equality is proving to be the ‘Social’ in ESG that delivers ROI.”

Camille Leca, Head of ESG at Euronext: “The launch of these indices is representative of Euronext’s corporate culture and values. Our company is diverse and inclusive by nature, and we see all forms of diversity as a key success factor of our federal model. We constantly innovate in our products and services offering to meet investors’ strong demand and need to carry out their ESG transition. As a market infrastructure, our role is to propose products to direct investment to ESG projects and, in this case, companies leading the way in gender equality performance.”

Contact details

Alex Brown

Phone: +44 (0)781 705 1670

Email: alex.brown@consultancy32.com

Barbara Mahe

Phone: +41 78 683 89 38

Email: barbara.mahe@consultancy32.com

NOTE TO EDITORS

About Equileap

Equileap is the leading organisation providing data and insights on gender equality in the corporate sector. Our data enables investors to enhance responsible investing with a gender lens and to focus on the social aspect of ESG policies and practices. We research and rank 4,000 public companies around the world using a unique and comprehensive Gender Equality Scorecard™ across 19 criteria, including the gender balance of the workforce, senior management and board of directors, as well as the pay gap and policies relating to parental leave and sexual harassment. More information at <https://equileap.com/>

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¹ [Gender Lens Investing: Impact On Investments | Morgan Stanley](#)