

# EURONEXT® EUROZONE ESG LARGE 80 INDEX

Powered by Vigeo Eiris

EMPOWERING   
SUSTAINABLE GROWTH

The world is undergoing a profound shift away from fossil fuel energy sources and towards a low carbon economy. This transition is reshaping both geopolitical and economic dynamics, creating risks and opportunities for market players to manage across their investments.

Euronext and Vigeo Eiris (an affiliate of Moody's) have partnered to create a new ESG index. Powered by Vigeo Eiris data, the **EURONEXT® EUROZONE ESG LARGE 80 Index** shows the performance of 80 Eurozone Large Cap companies selected for their ESG and Energy Transition performance.



## A CLIMATE ACTION INDEX

The Euronext® Eurozone ESG Large 80 Index (ESG80), powered by Vigeo Eiris (VE), selects the highest-ranking companies from their sector supporting the transition to a low-carbon economy and reducing climate impact with a minimum score of 30, and excludes:

- The 20% lowest-ranking companies in terms of Social assessment
- The 20% lowest-ranking companies in terms of Governance assessment
- The companies facing critical controversies with regards to the UNGC
- The companies involved in coal, tobacco or weapons

Developed with input from key market participants, the index strives to maintain replicability:

- Liquidity is preserved due to the free float market cap weighting of the components that are selected within the 300 highest free float market caps in Eurozone
- The index targets the sectorial repartition of the Reference Index Universe (Euronext Eurozone 300 index)

## INDEX METHODOLOGY



### SOCIAL

The 20% lowest-ranking stocks based on the VE Social assessment are excluded.



### GOVERNANCE

The 20% lowest-ranking stocks based on VE Governance assessment are excluded.

-80 > 90  
STOCKS



### GLOBAL COMPACT

Stocks facing critical controversies related to the UN Global Compact. Companies with any involvement in **tobacco, landmines or cluster munitions** are also excluded. Stocks that are assessed as **non-communicative with regards to the Global Compact** are also excluded.

-15 > 20  
STOCKS



### COAL

Stocks with any involvement in Coal activities are systematically excluded.

-15  
STOCKS



### ENERGY TRANSITION

The best performing stocks with a minimum score of 30 in terms of their VE Energy Transition assessment are then added to align as closely as possible with the ICB Super Sector repartition of the reference index Euronext Eurozone 300

## EURONEXT EUROZONE ESG 80 LARGE INDEX

## EXPOSURE TO THE EUROZONE

### SUSTAINABLE ECONOMY

#### Associated Derivatives instruments

Euronext will develop a suite of derivatives contracts based on the new Euronext® Eurozone ESG Large 80 index, **beginning with a Futures contract**. These will provide investors with effective hedging tools while offering the opportunity to take exposure in the Eurozone sustainable economy, benefitting from the advantages of clearing efficiencies at the portfolio level.

#### Product creation opportunities

The Euronext® Eurozone ESG Large 80 index family is also available for index licensing to serve as an underlying for your **Structured Products, Exchange Traded Funds (ETFs)**, and Exchange Traded Products (ETPs).

## INDEX PERFORMANCE

### ESG80P vs EZ300P

- Euronext Eurozone 300 index (price version)
- Euronext Eurozone ESG Large 80



## ESG80 FUTURE CONTRACT SPECIFICATIONS

CONTRACT SPECIFICATION	EURONEXT EUROZONE ESG LARGE 80 INDEX FUTURE
Contract name	Euronext Eurozone ESG Large 80 Index Future
Exchange contract mode	ESG
Euronext Derivatives Market	Paris
Underlying indices	Euronext Eurozone ESG Large 80 Index
Contract size	Contract valued at €10 per index point (eg value € 18 000 at 1 800)
Unit of trading	10
Pricing unit/quotation	Index points (e.g. 1 800)
Minimum price movement (tick size and value)	Central Order Book: 0.5 index point (€5 per contract) Large-in-Scale Facility: 0.1 index point (€ per contract)
Expiry months	3, 6, 9 and 12 months quarterly (of the March, June, September, December cycle) and 18, 24, 30, 36, 42, 48, 54, 60 months half yearly (of June, December cycle)
Introduction of new delivery months	New delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility
Euronext Market	Paris
Last trading day	Trading ceases at 16:00 CET on the third Friday on the delivery month. In the event that the Friday is not a business day, the Last Trading Day shall normally be the last business day preceding the third Friday.
Settlement	Cash Settlement based on the EDSP
Settlement day	First business day after the Last Trading Day
Exchange Delivery Settlement Price (EDSP)	Price determined on the Last Trading Day. Euronext calculates the settlement index as the arithmetic mean of all index values calculated and disseminated between 15:40 and 16:00 CET, rounded to two decimal places. Such settlement index is taken to produce the closing settlement price
Clearing organization	LCH S.A
Trading hours	Central Order Book 8:00 - 18:00 CET Large in-Scale Facility 07:15 - 18:00 CET
Trading platform	Optiq
Algorithm	Central order book applies a price-time algorithm with priority given to the first order at the best time
Minimum size for Large-in-Scale trade (pre-trade threshold)	50 Lots
Vendor code	Bloomberg: ESG80P Index <CT>, Reuters: 0#EESG:



## CONTACTS

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