

# EURONEXT® EUROZONE ESG LARGE 80 INDEX

Powered by V.E

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 V.E (an affiliate of Moody's and formerly known as Vigeo Eiris) have partnered to create a new ESG index. Powered by V.E 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 V.E, 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)

## 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

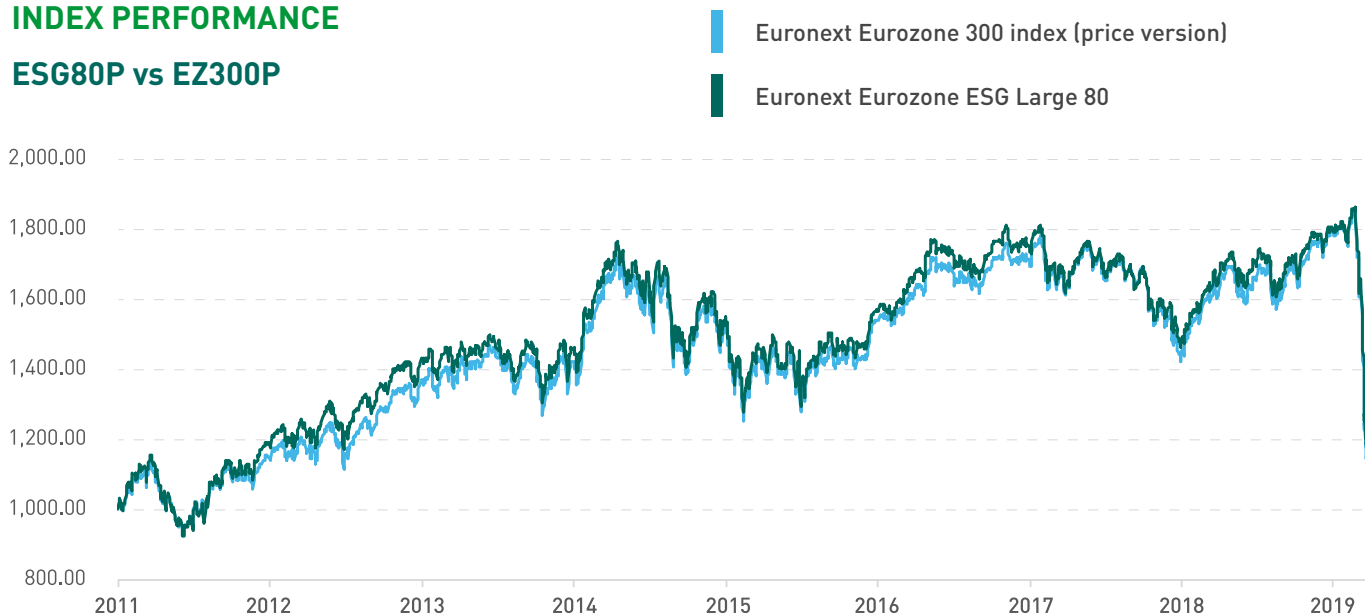
The Euronext® Eurozone ESG Large 80 index family is also available for index licensing to serve as an underlying for your **Structured Products, Exchange Traded Funds (ETFs)**, and Exchange Traded Products (ETPs).

## INDEX METHODOLOGY



## INDEX PERFORMANCE

### ESG80P vs EZ300P



## 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 (€1 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 codes	Bloomberg: LEYA<INDEX>CT Refinitiv: 0#EESG:





## CONTACTS

[indexlicence@euronext.com](mailto:indexlicence@euronext.com)  
[calliot@euronext.com](mailto:calliot@euronext.com) | Derivatives  
[euronext.com](http://euronext.com)

[thomas.montagnon@vigeo-eiris.com](mailto:thomas.montagnon@vigeo-eiris.com)  
[simon.vinatea@vigeo-eiris.com](mailto:simon.vinatea@vigeo-eiris.com)  
[vigeo-eiris.com](http://vigeo-eiris.com)

### Disclaimers

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided “as is” without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this publication shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext’s subsidiaries shall depend solely on the applicable rules of the market operator. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at [www.euronext.com/terms-use](http://www.euronext.com/terms-use)  
© 2021, Euronext N.V. - All rights reserved.

V.E provides its customers with data, information, research, analyses, reports, quantitative model-based scores, assessments and/or other opinions (collectively, “Research”) with respect to the environmental, social and/or governance (“ESG”) attributes and/or performance of individual issuers or with respect to sectors, activities, regions, stakeholders, states or specific themes.  
V.E’S RESEARCH DOES NOT ADDRESS NON-ESG FACTORS AND/OR RISKS, INCLUDING BUT NOT LIMITED TO: CREDIT RISK, LIQUIDITY RISK, MARKET VALUE RISK, OR PRICE VOLATILITY. V.E’S RESEARCH DOES NOT CONSTITUTE STATEMENTS OF CURRENT OR HISTORICAL FACT. V.E’S RESEARCH: (i) DOES NOT CONSTITUTE OR PROVIDE CREDIT RATINGS OR INVESTMENT OR FINANCIAL ADVICE; (ii) IS NOT AND DOES NOT PROVIDE RECOMMENDATIONS TO PURCHASE, SELL, OR HOLD PARTICULAR SECURITIES; AND (iii) DOES NOT COMMENT ON THE SUITABILITY OF AN INVESTMENT FOR ANY PARTICULAR INVESTOR. V.E ISSUES ITS RESEARCH WITH THE EXPECTATION AND UNDERSTANDING THAT EACH INVESTOR WILL, WITH DUE CARE, MAKE ITS OWN STUDY AND EVALUATION OF EACH SECURITY THAT IS UNDER CONSIDERATION FOR PURCHASE, HOLDING, OR SALE.  
Please visit: <http://vigeo-eiris.com/privacy-legal-information/> for terms and conditions governing use of V.E’s information contained herein.