

# **Eurex ESG Clearing Compass**

**ESG Visibility Hub** 

**ESG Portfolio Assessment** 

**ESG** Admissible Securities Assessment

September 2024









# **Navigating the Sustainable Transformation**

# **ESG Clearing Compass**



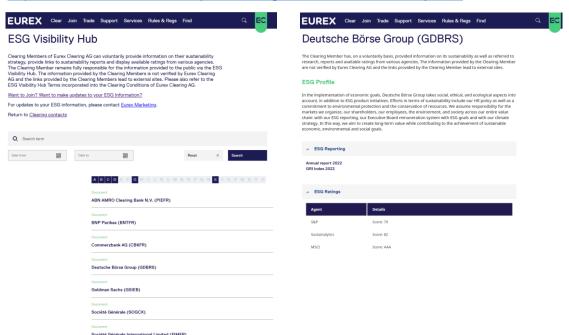




## **ESG Visibility Hub**

A platform to share and access key information regarding sustainability strategy, ESG reporting and ESG ratings making sustainability related efforts more visible to potential counterparties and the clearing community.

https://www.eurex.com/ec-en/join/clearing-contacts/ESG-Visibility-Hub



### **ESG Portfolio Assessment**

Powered by data from ISS ESG the reports enhance collateral data held at the CCP with climate metrics and E ratings on a portfolio level. Available on the CRE and introduced in the Member Section in December 2023 - https://membersection.deutsche-boerse.com/

collateral_Categor	y Issuer	Issuer LEI	ISIN	Position_Currency	Market Value Amount Total	ESG Measure	ESG Evaluation	Ranking
Corporates	Achmea Bank NV	724500AH42V5X8BCPE49	XS2189964773	EUR	46,183,000			
corporates	Compagnie de Financement Foncier SA	DKGVVH5FKILG8R13CO13		-EUR	29,880,300			
Corporates	Credit Agricole Home Loan SFH SA	969500C9913Z7PKUGB44	FR001400CGA2		32,917,500			
Corporates	KfW	549300GDPG70E3MBBU98						
corporates	KfW	549300GDPG70E3MBBU98		EUR				
orporates	KfW	549300GDPG70E3MBBU98	DE000A3H2ZF6	EUR	63.143.500			
Corporates	KIW	549300GDPG70E3MBBU98				Total Analysis Value in EUR	172.124.300	
						Emission exposure (tCO2e) Scope 1 & 2	0.99	10/200
						Emission exposure (ICO2e) Scope 3	70.91	15/200
						Weighted Average Carbon Intensity (in EUR)	2.32	17/200
						Weighted Average Carbon Risk Rating	67.84	25/200
						E Rating Corporates	С	22/195
						Reduction Target-No Target	0	
						Reduction Target-Non-Ambitious Target	63	
						Reduction Target-Ambitious Target	0	
						Reduction Target-Approved SBT	37	
						Reduction Target-Committed SBT	0	
overiegns	European Union	529900FZRK8FGMPEOM08	EU000A3K4DM9	EUR	49,051,050			
overeigns	Government of Spain	9598007A56S18711AH60	ES0000012108	EUR				
	Government of Spain	9598007A56S18711AH60	ES0000012K38	EUR				
Sovereigns	Government of Spain	9598007A56S18711AH60			75,612,659	Total Analysis Value	124,663,709	
						Production Emissions (tCO2e)	16824.08	113/4
						Emission Intensity based on GDP in EUR	179.61	210/4
						E Rating Sovereigns	B-	333/4
ata provided b	y ISS ESG on: 2023-01-31**							
ata from ISS	ESG covers 37,000+ corporat	e issuers and more that	n 800 sovereid	ne		* Fictitious portfolio for which an ac	ctual accessment w	ae not c
	lelivered from ISS ESG	E INCHES OF OUR HIGHER RICH	a ded sortolois	BLANK.		Excerpts from report format	otaai assossiiitiit w	uo not t

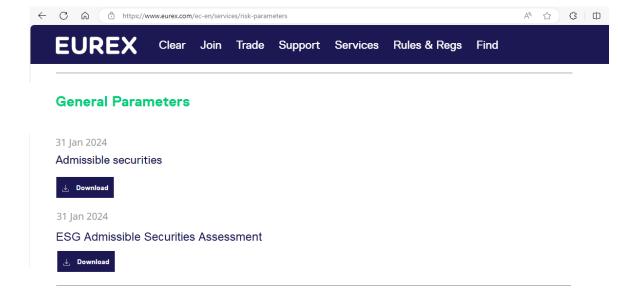
#### **Potential Use Cases**

- ✓ Create transparency for monitoring and reporting
- √ Support climate due diligence
- ✓ Develop services around ,green' collateral pools for clients
- ✓ Analyse carbon offset implications/ opportunities



#### **ESG Admissible Securities Assessment**

- Powered by data from ISS ESG the publicly available report provides climate metrics and E ratings on a portfolio of all securities accepted by Eurex Clearing as margin collateral and/ or default fund contribution.
- It represents a portfolio where the total market value equals the sum of the market values of all non-cash collateral (margin collateral and default fund contributions) held at Eurex Clearing.
- Securities included in the portfolio are weighted based on the permissible amount of the ISIN that Eurex Clearing will accept ("Free\_for\_Deposit").
- Rankings for the metrics in the ESG Admissible Securities Assessment are considered as part of the ranking of collateral and default fund pools included in the ESG Portfolio Assessment.



## https://www.eurex.com/ec-en/services/risk-parameters

### **Sample Excerpt of Assessment**

#rptPrntEffDat	Emission exposure (tCO2e) Scope 1 & 2	Emission exposure (tCO2e) Scope 3	Weighted Average Carbon Intensity (in EUR)	Weighted Average Carbon Risk Rating	E Rating Corporates	Reduction Target-No Target	Reduction Target-Non-Ambitious Target
3/9/2024	83,635	900,767	17,238	640,864	C+	4.27%	44.94%
	174/192	123/192	98/223	161/220	80/211		



• Incorporate cash positions at Eurex Clearing into the assessment



- Add additional ISS ESG data:
  - Implied temperature
  - S and/or G ratings



Margin Calculator Enhancement with ESG components (What-if scenarios)



## Find out more online at

www.eurex.com/ec-en/services/esg-clearing-compass

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