

Eurex ESG Clearing Compass

ESG Visibility Hub

ESG Portfolio Assessment

ESG Admissible Securities Assessment

December 2024







Navigating the Sustainable Transformation

ESG Clearing Compass





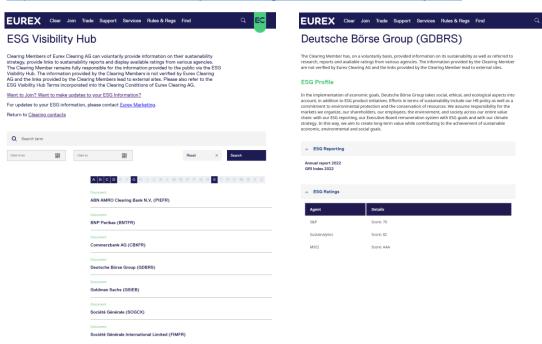




ESG Visibility Hub

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.

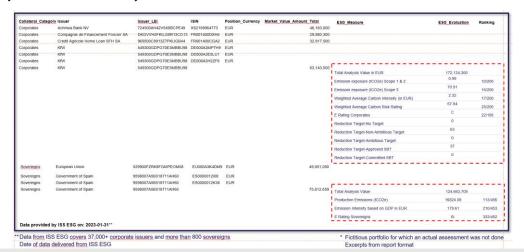
https://www.eurex.com/ec-en/join/clearing-contacts/ESG-Visibility-Hub



ESG Portfolio Assessment

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

- Daily Collateral Climate Metrics 00RPTCDESGXXXXXYYYYMMDDXXXXXCOLLATERAL.CSV.ZIP
- Daily Position Sustainability Metrics 00RPTCDESGXXXXXYYYYMMDDXXXXXCSHPOS.CSV.ZIP



Potential Use Cases

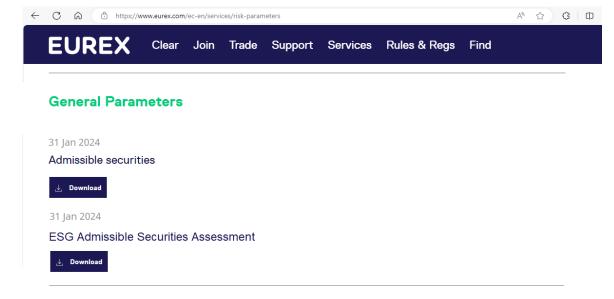
- ✓ Create transparency for monitoring and reporting
- √ Support climate due diligence
- ✓ Develop services around ,green' collateral pools for clients
- ✓ Analyse carbon offset implications/ opportunities

Public



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		



- 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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