

EUREX Architects of trusted markets

STOXX® ESG Derivatives

PIONEERING SUSTAINABLE DERIVATIVES

Launched in February 2019, Eurex leveraged its first-mover advantage by creating the largest offering and open interest in sustainable index derivatives and effectively becoming the global leader in this essential new segment.

The massive growth of sustainable and responsible investment strategies has created investor demand for sophisticated or diversified index concepts that move away from existing benchmarks and derivatives to versions that reflect these sustainability factors.

To date, seven futures and options on highly liquid STOXX® benchmarks have been launched, covering the U.S. and Europe. The STOXX® Europe 600 ESG-X Futures and Options on the ESG screened version of Europe's key benchmark index address sustainable requirements, encourage sustainable investments and supplement the available portfolio of financial products for ESG-driven asset management. With these new tools, asset owners can further manage unwanted sustainability risks and better meet their various ESG investment mandates.

EUR 650 million in notional open interest has been reached so far with liquidity accumulating in the exclusion methodology. Over half of this flow originated from asset managers and owners.

Aside from the STOXX® ESG derivatives, we also offer global, regional and local MSCI ESG derivatives. More information can be found on our website.

What are the key benefits?

Covering key responsible investment approaches
Negative/exclusionary screening, norms-based screening, positive/best-in-class screening and sustainability themed investing

Based on the very liquid key benchmarks
STOXX® Europe 600 Index (SXXP) for responsible investment criteria and climate impact, EURO STOXX 50® (SX5E) for low carbon and Europe ESG Leaders Select 30

Low tracking error with similar risk/return profile
Benchmark indices with risk-return profile and reduced tracking error similar to the parent index.

Cost efficient to incorporate ESG into investment strategies and manage undesired sustainability risks

Contract specifications

	Benchmark Futures		ESG Futures					ESG Options	
	STOXX® Europe 600	**EURO STOXX 50®**	**STOXX® Europe 600 ESG-X**	**STOXX® USA 500 ESG-X**	**STOXX® Europe ESG Leaders Select 30**	**STOXX® Europe Climate Impact**	**EURO STOXX 50® Low Carbon**	**STOXX® Europe 600 ESG-X**	**STOXX® Europe ESG Leaders Select 30**
Eurex product code	FXXP	FESX	FSEG	FSUS	FSLS	FSCI	FSLC	OSEG	OSLS
Index type	Price	Price	Price	Price	Price	Price	Price	Price	Price
Bloomberg product code	SXOA <Index>	VGA <Index>	FUEA <Index>	QFCA <Index>	AWSA <Index>	FAEA <Index>	BCYA <Index>	SXXPESGX OMON	SEESGSEP OMON
Bloomberg index code	SXXP <Index>	SX5E <Index>	SXXPESGX <Index>	SU5LESGX <Index>	SEESGSEP <Index>	SXECITEP <Index>	SXE5LCEP <Index>	SXXPESGX <Index>	SEESGSEP <Index>
Reuters product code	0#FXXP	0#STXE	0#FSEG	0#FSUS	0#FSLS	0#FSCI	0#FSLC	OSEG.EX	OSLS.EX
Contract months/ maturities	the next three quarter months of the cycle March, June, September and December (9 months)							up to 24 months	up to 60 months
multiplier	50	10	100	100	100	100	100	100	100
Tick size	0.10	1	0.10	0.05	0.10	0.10	0.10	0.01	0.01
Tick value, in currency	5 EUR	10 EUR	10 EUR	5 USD	10 EUR	10 EUR	10 EUR	1 EUR	1 EUR
Minimum block trades size, in lots	100	1,000	50	100	50	50	50	50	50
Contract value, in currency*	20,140 EUR	36,470 EUR	15,560 EUR	23,226 USD	16,020 EUR	14,290 EUR	18,400 EUR	n.a EUR	n.a EUR

* as of 5 March 2020

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