

# Eurex ESG Clearing Compass

## ESG Visibility Hub

## ESG Portfolio Assessment

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August 2025



# 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>

**EUREX** Clear Join Trade Support Services Rules & Regs Find

### ESG Visibility Hub

Clearing Members of Eurex Clearing AG can voluntarily provide information on their sustainability strategy, provide links to sustainability reports and display available ratings from various agencies. The Clearing Member remains fully responsible for the information provided to the public via the ESG Visibility Hub. The information provided by the Clearing Members is not verified by Eurex Clearing AG and the links provided by the Clearing Members lead to external sites. Please also refer to the ESG Visibility Hub Terms incorporated into the Clearing Conditions of Eurex Clearing AG.

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**ABN AMRO Clearing Bank N.V. (PIEFIR)**

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**BNP Paribas (BNTFR)**

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**Deutsche Börse Group (GDBRS)**

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**Goldman Sachs (GSIEB)**

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**Société Générale (SOGCK)**

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### Deutsche Börse Group (GDBRS)

The Clearing Member has, on a voluntarily basis, provided information on its sustainability as well as referred to research, reports and available ratings from various agencies. The information provided by the Clearing Member are not verified by Eurex Clearing AG and the links provided by the Clearing Member lead to external sites.

#### ESG Profile

In the implementation of economic goals, Deutsche Börse Group takes social, ethical, and ecological aspects into account, in addition to ESG product initiatives. Efforts in terms of sustainability include our HR policy as well as a commitment to environmental protection and the conservation of resources. We assume responsibility for the markets we organize, our shareholders, our employees, the environment, and society across our entire value chain; with our ESG reporting, our Executive Board remuneration system with ESG goals and with our climate strategy. In this way, we aim to create long-term value while contributing to the achievement of sustainable economic, environmental and social goals.

#### ESG Reporting

Annual report 2022  
GRI Index 2022

#### ESG Ratings

| Agent          | Details    |
|----------------|------------|
| S&P            | Score: 79  |
| Sustainalytics | Score: 82  |
| MSCI           | Score: AAA |

### ESG Portfolio Assessment

Powered by data from ISS ESG, two reports enhance collateral as well as FWB and repo transaction 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 - 00RPTCDESGXXXXXXYYMMDDXXXXXXCOLLATERAL.CSV.ZIP
- Daily Position Sustainability Metrics - 00RPTCDESGXXXXXXYYMMDDXXXXXXCSHPOS.CSV.ZIP

| Collateral | Category                            | 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 |        | DKGVVHF9KLGSR13CO13   | FR001400DXH9 | EUR               | 29,880,300                |  |                |         |
| Corporates | Credit Agricole Home Loan SFH SA    |        | 969500C9H13Z7PKJGB44  | FR001400CGA2 | EUR               | 32,917,500                |  |                |         |
| Corporates | KfW                                 |        | 549300GDPG7GE3MBB9J98 | DE000A3MP7H9 | EUR               |                           |  |                |         |
| Corporates | KfW                                 |        | 549300GDPG7GE3MBB9J98 | DE000A3EJL1Y | EUR               |                           |  |                |         |
| Corporates | KfW                                 |        | 549300GDPG7GE3MBB9J98 | DE000A3H2ZF6 | EUR               |                           |  |                |         |
| Corporates | KfW                                 |        | 549300GDPG7GE3MBB9J98 |              | EUR               | 63,143,500                |  |                |         |
|            |                                     |        |                       |              |                   |                           | Total Analysis Value in EUR                | 172,124,300    |         |
|            |                                     |        |                       |              |                   |                           | Emission exposure (IC02e) Scope 1 & 2      | 0.99           | 10/200  |
|            |                                     |        |                       |              |                   |                           | Emission exposure (IC02e) Scope 3          | 70.91          | 15/200  |
|            |                                     |        |                       |              |                   |                           | Weighted Average Carbon Intensity (in EUR) | 2.32           | 17/200  |
|            |                                     |        |                       |              |                   |                           | Weighted Average Carbon Risk Rating        | 67.84          | 29/200  |
|            |                                     |        |                       |              |                   |                           | E Rating Corporates                        | C              | 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              |         |
| Sovereigns | European Union                      |        | 529900FZRN8FGMPFCOM08 | EU000A3K4CM9 | EUR               | 49,051,050                |  |                |         |
| Sovereigns | Government of Spain                 |        | 9598007A56518711A460  | ES0000012008 | EUR               |                           |  |                |         |
| Sovereigns | Government of Spain                 |        | 9598007A56518711A460  | ES0000012C38 | EUR               |                           |  |                |         |
| Sovereigns | Government of Spain                 |        | 9598007A56518711A460  |              | EUR               | 75,612,659                |  |                |         |
|            |                                     |        |                       |              |                   |                           | Total Analysis Value                       | 124,663,709    |         |
|            |                                     |        |                       |              |                   |                           | Production Emissions (IC02e)               | 16824.08       | 113/456 |
|            |                                     |        |                       |              |                   |                           | Emission Intensity based on GDP in EUR     | 179.61         | 210/453 |
|            |                                     |        |                       |              |                   |                           | E Rating Sovereigns                        | B              | 333/452 |

Data provided by ISS ESG on: 2023-01-31\*\*

\*\*Data from ISS ESG covers 37,000+ corporate issuers and more than 800 sovereigns  
Date of data delivered from ISS ESG

\* Fictitious portfolio for which an actual assessment was not done  
Excerpts from report format

### 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**

# Navigating the Sustainable Transformation

## ESG Clearing Compass



### 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>

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### 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              |                            |                                       |



**Find out more online at**  
**[www.eurex.com/ec-en/services/esg-clearing-compass](http://www.eurex.com/ec-en/services/esg-clearing-compass)**

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