

Press release

VIGEO EIRIS & EURONEXT LAUNCH THE EURONEXT EUROZONE ESG LARGE 80 INDEX (ESG80) AND ASSOCIATED DERIVATIVES TO SUPPORT CLIMATE ACTION

London/ Paris – 17th June 2020 – Vigeo Eiris, a Moody’s affiliate, has partnered with Euronext to create a new ESG index. Powered by Vigeo Eiris’ data, the [EURONEXT® EUROZONE ESG LARGE 80 Index](#) – or [Euronext ESG80](#) - shows the performance of 80 Eurozone Large Cap companies selected for their combined ESG and Energy Transition performance.

Focused on supporting climate action, this index is designed to accelerate the transition towards new investment standards and empower European investors to finance sustainable initiatives. The eligible companies are assigned an Energy Transition score, as evaluated by Vigeo Eiris, and are ranked in decreasing order using this score. In case of an equal score, the company with the highest free float market capitalisation will rank higher.

The Euronext ESG80 Index methodology is as follows:

- Selection of the highest-ranking companies from their ICB super-sector and based on their energy transition score, thereby supporting a low-carbon economy and reducing climate impact
- Exclusion of:
 - The 20% lowest-ranking companies in terms of Social assessment by Vigeo Eiris,
 - The 20% lowest-ranking companies in terms of Governance assessment by Vigeo Eiris,
 - Companies facing critical controversies with regards to the UN Global Compact,
 - Companies involved in coal, tobacco, or land mines and cluster munitions.

Developed with input from key market participants, the [Euronext ESG80 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 Euronext ESG80 Index targets the sectorial repartition of the Reference Index Universe – the Euronext Eurozone 300.

On 1 June, Euronext launched a Futures contract based on this new index, which aims at supporting it to become the Eurozone’s public ESG benchmark for institutional investors. It will provide investors with effective hedging tools while offering the opportunity to take exposure in the Eurozone sustainable economy, benefiting from the advantages of clearing efficiencies at the portfolio level. The Euronext ESG80 Future pricing is the most competitive in the industry, reflecting Euronext and Vigeo Eiris’ view that empowering sustainable growth should be accessible to all.

The [Euronext® Eurozone ESG Large 80 index](#) family is also available for index licensing to serve as a basis for Structured Products and Exchange Traded Funds (ETFs).

“I am proud of the work accomplished by the Vigeo Eiris and Euronext teams. The ESG80 index, which combines social and governance criteria with an energy transition lens will enable investors to have a balanced and impactful approach in the fight against climate change.” – Sabine Lochmann, President - Vigeo Eiris

“ESG product innovation is essential to help markets translate the global sustainable development agenda into practical information and insights. This new index will help investors and financial markets make better, more sustainable, decisions.” - Andrea Blackman, Global Head of ESG and Climate Risk – Moody’s Corporation

“As outlined in our 'Let's Grow Together 2022' strategic plan, Euronext aims to promote sustainable finance by incorporating environmental, social and governance factors into investment decision-making, and by supporting the allocation of capital to sustainable initiatives. The launch of the Euronext Eurozone ESG Large 80 index powered by Vigeo Eiris, and its associated derivatives, will allow investors to easily integrate ESG metrics to manage their portfolios and ultimately help them better align their sustainability and investment goals.” - Nicolas Rivard, Head of Advanced Data Services – Euronext.

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About Vigeo Eiris

Vigeo Eiris is a global leader in ESG assessments, data, research, benchmarks and analytics. Leveraging our extensive proprietary database, we equip market players with the ESG insight they need to manage risks and better understand and address their social and environmental impact. Since 2019, Vigeo Eiris has been an Affiliate of Moody’s Corporation.

Vigeo Eiris has an industry unique ISO 9001: 2015 quality certification for its processes relating to methodology, assessments, sale and delivery of its data to all types of investors and issuers.

Vigeo Eiris is a Climate Bonds Initiative Verified Provider of Second Party Opinions.

With a team of nearly 300 experts of 30 different nationalities, Vigeo Eiris is present in Paris, London, Brussels, Casablanca, Hong Kong, Milan, New York, Rabat and Santiago.

The Vigeo Eiris Global Network, comprising 4 exclusive research partners, is present in Brazil, Germany, Israel and Japan.

For more information: www.vigeo-eiris.com. Follow us on [Twitter](#) & [LinkedIn](#)

About Euronext

Euronext is the leading pan-European exchange, covering Belgium, France, Ireland, The Netherlands, Norway, Portugal and the UK. With close to 1,500 listed issuers worth €4.5 trillion in market capitalisation as of end December 2019, Euronext has an unmatched blue chip franchise that includes 26 issuers in the Morningstar® Eurozone 50 IndexSM and a strong diverse domestic and international client base. Euronext operates regulated and transparent equity and derivatives markets and is the largest centre for debt and funds listings in the world. Its total product offering includes Equities, FX, Exchange Traded Funds, Warrants & Certificates, Bonds, Derivatives, Commodities and Indices. Euronext also leverages its expertise in running markets by providing technology and managed services to third parties. In addition to its main regulated market, Euronext also operates Euronext GrowthTM and Euronext AccessTM, simplifying access to listing for SMEs. The Norwegian stock exchange and its clearing & settlement subsidiary, together operating as Oslo Børs VPS, joined Euronext on 17 June 2019.

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