

Attachment 1 to Eurex circular 044/21

3. Details of the initiative

A. Product overview

Underlyings						
Index	Index type	Currency	Dividend reinvestm. *	ISIN	Refinitiv	Bloomberg
MSCI China Hong Kong Listed LC	Large Cap	USD	Price	XC000A3CPCD8	.MICN000LLPUS	MXCKLU
MSCI Hong Kong Listed Large Cap		USD	Price	XC000A3CPCQ0	.MIZS000LLPUS	MXHKLU
MSCI EM ESG Enhanced Focus	ESG Enhanced Focus	USD	NTR	XC000A3CPCN7	.MEEF00002NUS	NU723916
MSCI Europe ESG Enhanced Focus		EUR	NTR	XC000A2QR3M1	.MIEU00002NEU	NE723914
MSCI Japan ESG Enhanced Focus		USD	NTR	XC000A3CM718	.MIJP00002NUS	NU723913
MSCI USA ESG Enhanced Focus		USD	NTR	XC000A2QN4L5	.MIUSA0002NUS	NU723912
MSCI World ESG Enhanced Focus		USD	NTR	XC000A2QKRN8	.MIW000002NUS	NU723911
MSCI Europe Communic. Serv.	Sectors	EUR	NTR	XC000A3CN641	.MIEU0TC00NEU	M7EU0TC
MSCI Europe Cons. Discret.		EUR	NTR	XC000A3CN658	.MIEU0CD00NEU	M7EU0CD
MSCI Europe Cons. Staples		EUR	NTR	CH0431461950	.MIEU0CS00NEU	M7EU0CS
MSCI Europe Energy		EUR	NTR	CH0431461976	.MIEU0EN00NEU	M7EU0EN
MSCI Europe Financials		EUR	NTR	XC000A2L0JJ9	.MIEU0FN00NEU	M7EU0FN
MSCI Europe Health Care		EUR	NTR	XC000A26RVZ5	.MIEU0HC00NEU	M7EU0HC
MSCI Europe Industrials		EUR	NTR	XC000A3CN666	.MIEU0IN00NEU	M7EU0IN
MSCI Europe IT		EUR	NTR	XC000A2L0JK7	.MIEU0IT00NEU	M7EU0IT
MSCI Europe Materials		EUR	NTR	XC000A2L0JL5	.MIEU0MT00NEU	M7EU0MT
MSCI Europe Real Estate		EUR	NTR	XC000A3CN674	.MIEU0RE00NEU	M7EU0RE
MSCI Europe Utilities		EUR	NTR	CH0431762001	.MIEU0UT00NEU	M7EU0UT
MSCI EM Asia ex China		Standard	USD	NTR	CH0399660106	.MIMSh0000NUS
MSCI World ex Australia	USD		NTR	XC000A3CN7F5	.MIWOO0000NUS	M1WOO
MSCI USA Growth	Style	USD	GTR	XC000A3CN7D0	.MIUS0000GGUS	M2US000G
MSCI USA Value		USD	GTR	XC000A3CN7E8	.MIUS0000VGUS	M2US000V
MSCI China Tech 100	Thematic	USD	NTR	XC000A3CPCM9	.MICN0TH09NUS	MXCHNTEC

* NTR = Net Total Return / GTR = Gross Total Return / Price = Price Return

Eurex products							
Product	Index	Index type	Currency	Dividend reinvestm. *	ISIN	Eurex Product code	Product type
Options	MSCI China Hong Kong Listed LC	Large Cap	USD	Price	DE000A3CN7W2	OMHC	OINX
Options	MSCI Hong Kong Listed LC		USD	Price	DE000A3CN8E8	OMHS	OINX
Futures	MSCI China Hong Kong Listed LC		USD	Price	DE000A3CN7V4	FMHC	FINX
Futures	MSCI Hong Kong Listed LC		USD	Price	DE000A3CN8D0	FMHS	FINX
Futures	MSCI EM ESG Enhanced Focus	ESG Enhanced Focus	USD	NTR	DE000A3CN7Z5	FMFE	FINX
Futures	MSCI Europe ESG Enhanced Focus		EUR	NTR	DE000A3CN748	FMFO	FINX
Futures	MSCI Japan ESG Enhanced Focus		USD	NTR	DE000A3CN8F5	FMFJ	FINX
Futures	MSCI USA ESG Enhanced Focus		USD	NTR	DE000A3CN8H1	FMFU	FINX
Futures	MSCI World ESG Enhanced Focus		USD	NTR	DE000A3CN8L3	FMFW	FINX
Futures	MSCI Europe Commun. Serv.	Sectors	EUR	NTR	DE000A3CN706	FMUC	FINX
Futures	MSCI Europe Cons. Discret.		EUR	NTR	DE000A3CN714	FMUD	FINX
Futures	MSCI Europe Cons. Staples		EUR	NTR	DE000A3CN722	FMUP	FINX
Futures	MSCI Europe Energy		EUR	NTR	DE000A3CN730	FMUR	FINX
Futures	MSCI Europe Financials		EUR	NTR	DE000A3CN755	FMUF	FINX
Futures	MSCI Europe Health Care		EUR	NTR	DE000A3CN763	FMUH	FINX
Futures	MSCI Europe Industrials		EUR	NTR	DE000A3CN771	FMUI	FINX
Futures	MSCI Europe IT		EUR	NTR	DE000A3CN789	FMUL	FINX
Futures	MSCI Europe Materials		EUR	NTR	DE000A3CN797	FMUT	FINX
Futures	MSCI Europe Real Estate		EUR	NTR	DE000A3CN8A6	FMUW	FINX
Futures	MSCI Europe Utilities		EUR	NTR	DE000A3CN8B4	FMUU	FINX
Futures	MSCI EM Asia ex China		Standard	USD	NTR	DE000A3CN7Y8	FMXC
Futures	MSCI World ex Australia	USD		NTR	DE000A3CN8M1	FMXA	FINX
Futures	MSCI USA Growth	Style	USD	GTR	DE000A3CN8J7	FMAG	FINX
Futures	MSCI USA Value		USD	GTR	DE000A3CN8K5	FMAV	FINX
Futures	MSCI China Tech 100	Thematic	USD	NTR	DE000A3CN7X0	FMCT	FINX

* NTR = Net Total Return / GTR = Gross Total Return / Price = Price Return

B. Contract specifications

Description of underlying	A detailed description of the index rules and regulations can be found on the MSCI website under www.msci.com
Contract value	See following table
Settlement	Cash settlement, due on the first exchange day after the final settlement day.
Price determination	In points, with three decimal places.
Minimum price change	See following table Contrary to the minimum price change in the orderbook, all MSCI futures may be entered in the Eurex T7 Trade Entry Services (TES) with a minimum price change of 0.001.
Contract months	Futures: The next twelve quarter months of the cycle March, June, September and December (36 months) Options: Up to and including the next, the second and the third succeeding expiration days and up to and including the next six succeeding quarterly expiration days (March, June, September, December) (24 months)
Last trading day/final settlement day	The third Friday of each maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day. Close of trading for maturing series: 22:00 CET/CEST (Futures) and 17:30 CET/CEST (Options). The final settlement day is the trading day following the last trading day.
Final settlement price	Relevant for the MSCI equity index derivatives is the index closing price on the last trading day.

Further contract specifications							
Product	Index name	Product code	Contract value	Tick size order book	Tick value	MBTS *	NDL **
Options	MSCI China Hong Kong Listed LC	OMHC	50 USD	0.1	5	1	5000
Options	MSCI Hong Kong Listed LC	OMHS	50 USD	0.1	5	1	5000
Futures	MSCI China Hong Kong Listed LC	FMHC	50 USD	0.1	5	1	2000
Futures	MSCI Hong Kong Listed LC	FMHS	50 USD	0.1	5	1	2000
Futures	MSCI EM ESG Enhanced Focus	FMFE	10 USD	0.5	5	1	2000
Futures	MSCI Europe ESG Enhanced Focus	FMFO	10 EUR	0.5	5	1	2000
Futures	MSCI Japan ESG Enhanced Focus	FMFJ	10 USD	0.5	5	1	1000
Futures	MSCI USA ESG Enhanced Focus	FMFU	10 USD	0.5	5	1	1000
Futures	MSCI World ESG Enhanced Focus	FMFW	10 USD	0.5	5	1	1000
Futures	MSCI Europe Commun. Serv.	FMUC	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Cons. Discret.	FMUD	100 EUR	0.05	5	5	2000

Further contract specifications

Product	Index name	Product code	Contract value	Tick size order book	Tick value	MBTS *	NDL **
Futures	MSCI Europe Cons. Staples	FMUP	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Energy	FMUR	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Financials	FMUF	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Health Care	FMUH	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Industrials	FMUI	100 EUR	0.05	5	5	2000
Futures	MSCI Europe IT	FMUL	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Materials	FMUT	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Real Estate	FMUW	100 EUR	0.05	5	5	2000
Futures	MSCI Europe Utilities	FMUU	100 EUR	0.05	5	5	2000
Futures	MSCI EM Asia ex China	FMXC	10 USD	1	10	1	2000
Futures	MSCI World ex Australia	FMXA	5 USD	1	5	1	2000
Futures	MSCI USA Growth	FMAG	5 USD	1	5	1	2000
Futures	MSCI USA Value	FMAV	5 USD	1	5	1	2000
Futures	MSCI China Tech 100	FMCT	10 USD	0.5	5	1	2000

* MBTS = Minimum Block Trade Size / ** NDL = Non-disclosure limit

C. Trading hours (CET/CEST)

Product	Product ID	Pre-Trading-Period	Continuous Trading	Post-Trading period until	Off-Book Trading period	Off-Book Post-Trading period until	Last trading day	
							Trading until	Exercise until
MSCI Futures		01:00-01:10 CET 02:00-02:10 CEST	01:10-22:00 CET 02:10-22:00 CEST	22:10 CET/CEST	01:15-22:00 CET 02:15-22:00 CEST	22:10 CET/CEST	22:00 CET/CEST	-
MSCI Options		07:30-08:50 CET/CEST	08:50-17:30 CET/CEST	20:30 CET/CEST	09:00-19:00 CET/CEST	19:15 CET/CEST	17:30 CET/CEST	20:30* CET/CEST

* refers to exercises on expiration day after the last trading day

(...)

E. Product group

The product group of the new products is as follows:

Product	Product group	Settlement location unknit	Regulatory status	Settlement type	Product type	Product segment	Product currency	Capacity name
Products on MSCI Indexes in USD	E/I Futures/ Options in USD	No	Not admitted for U.S. trading	cash	F/O	Equity index	USD	Cash USD
Products on MSCI Indexes in EUR	E/I Futures in USD	No	Not admitted for U.S. trading	cash	F	Equity index	EUR	Cash/Physical EUR

(...)

I. Transaction fees

Product / Product Group	Currency	Execution Type	Accounts	Standard Fee per Contract (contract volume ≤ threshold)	Reduced Fee per Contract (contract volume > threshold)	Threshold (number of contracts)
MSCI Futures	EUR/USD	Order book	A/P/M	0.60	n.a.	n.a.
		EnLight/ TES	A/P/M	0.90	n.a.	n.a.
MSCI Options	USD	Order book	A	0.54	0.27	3,000
			P	0.50	0.25	2,000
			M	0.50	n. a.	n. a.
		EnLight	A	0.56	0.28	3,000
			P	0.50	0.25	2,000
			M	0.50	n. a.	n. a.
		TES	A	0.58	0.29	3,000
			P	0.50	0.25	2,000
			M	0.50	n. a.	n. a.