

## Attachment 1 to Eurex circular 096/22

### 3. Details of the initiative

#### A. Product overview (new products)

Underlyings						
Index	Index type	Currency	Dividend reinvestm. *	ISIN	Refinitiv **	Bloomberg **
MSCI World Enhanced Value	Factor	USD	NTR	GB00BNBV8C02	.dMIWO000EVNUS	M1W0EV
MSCI World Growth Target		USD	NTR	GB00BP6J3V79	.dMIWO000TGNUS	MXWDGTNU
MSCI World Momentum		USD	NTR	GB00BQNKZN64	.dMIWO0000NNUS	M1W0MOM
MSCI World Equal Weighted		USD	NTR	GB00BQNKZP88	.dMIWO0000ENUS	M1W0EW
MSCI World Quality		USD	NTR	GB00BQNKZQ95	.dMIWO000QTNUS	M1W0QUE
MSCI World High Dividend Yield		USD	NTR	GB00BQNKZR03	.dMYWO00000NUS	M1WDHDVD
MSCI World Minimum Volatility		USD	NTR	GB00BQNKZS10	.dMIWO0000YNUS	M1W0MVOL
MSCI USA ESG Screened	ESG	USD	NTR	GB00BP68BS76	.dMIUS20000NUS	NU721417
MSCI World ESG Screened		USD	NTR	GB00BP68BT83	.dMIWO20000NUS	NU721415
MSCI EM Asia ESG Screened		USD	NTR	GB00BN7DFW96	.dMIMS2ESCONUS	NU733353
MSCI EM ESG Screened		USD	NTR	GB00BP68BV06	.dMIEF20000NUS	NU728007

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

\*\* For most of the indices, also a real-time version is available under a separate ticker code, however, for the final settlement, the end-of-day version is relevant

Eurex products							
Product	Index	Index type	Currency	Dividend reinvestm. *	ISIN	Eurex Product code	Product type
Futures	MSCI World Enhanced Value	Factor	USD	NTR	DE000A3DXF12	FMGV	FINX
Futures	MSCI World Growth Target		USD	NTR	DE000A3DXF20	FMGT	FINX
Futures	MSCI World Momentum		USD	NTR	DE000A3DXF38	FMGM	FINX
Futures	MSCI World Equal Weighted		USD	NTR	DE000A3DXF46	FMGE	FINX
Futures	MSCI World Quality		USD	NTR	DE000A3DXF53	FMGQ	FINX
Futures	MSCI World High Dividend Yield		USD	NTR	DE000A3DXF61	FMGD	FINX
Futures	MSCI World Minimum Volatility		USD	NTR	DE000A3DXF79	FMGO	FINX
Options	MSCI USA ESG Screened	ESG	USD	NTR	DE000A3DXF87	OMSU	OINX
Options	MSCI World ESG Screened		USD	NTR	DE000A3DXF95	OMSW	OINX
Options	MSCI EM Asia ESG Screened		USD	NTR	DE000A3DXFA7	OMSS	OINX
Options	MSCI EM ESG Screened		USD	NTR	DE000A3DXFB5	OMSM	OINX

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

## B. Contract specifications

<b>Description of underlying</b>	A detailed description of the index rules and regulations can be found on the MSCI website under <a href="http://www.msci.com">www.msci.com</a>
<b>Contract value</b>	See following table
<b>Settlement</b>	Cash settlement, due on the first exchange day after the final settlement day.
<b>Price determination</b>	In points, with three decimal places (Futures) or one decimal (Options).
<b>Minimum price change</b>	See following table Contrary to the minimum price change in the order book, all MSCI futures may be entered in the Eurex T7 Trade Entry Services (TES) with a minimum price change of 0.001.
<b>Contract months</b>	<b>Futures:</b> The next twelve quarter months of the cycle March, June, September and December (36 months) <b>Options:</b> 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)
<b>Last trading day/final settlement day</b>	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.
<b>Final settlement price</b>	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**
Futures	MSCI World Enhanced Value	FMGV	10 USD	1	10	1	1,000
Futures	MSCI World Growth Target	FMGT	10 USD	1	10	1	1,000
Futures	MSCI World Momentum	FMGM	10 USD	1	10	1	1,000
Futures	MSCI World Equal Weighted	FMGE	10 USD	1	10	1	1,000
Futures	MSCI World Quality	FMGQ	10 USD	1	10	1	1,000
Futures	MSCI World High Dividend Yield	FMGD	10 USD	1	10	1	1,000
Futures	MSCI World Minimum Volatility	FMGO	10 USD	1	10	1	1,000
Options	MSCI USA ESG Screened	OMSU	10 USD	0.1	1	1	5,000
Options	MSCI World ESG Screened	OMSW	10 USD	0.1	1	1	5,000
Options	MSCI EM Asia ESG Screened	OMSS	10 USD	0.1	1	1	5,000
Options	MSCI EM ESG Screened	OMSM	10 USD	0.1	1	1	5,000

\* 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	01:10-22:00 CET	22:10 CET/CEST	01:15-22:00 CET	22:10 CET/CEST	22:00 CET/CEST	-
		02:00-02:10 CEST	02:10-22:00 CEST		02:15-22:00 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

(...)

### 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
Futures on MSCI World Factor Indices	E/I Futures/Options in USD	No	Not admitted for U.S. trading	cash	F/O	Equity index	USD	Cash Section 871m
Options on MSCI ESG Screened Indices	E/I Futures/Options in USD	No	Not admitted for U.S. trading	cash	F/O	Equity index	USD	Cash USD

(...)

### 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.

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 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.

#### J. Products to be delisted

The following two products will be delisted on 7 November 2022, after the products have already been suspended from trading for some time.

Product	Eurex product code	Index name	Currency	Dividend reinvestment
Futures	FMCN	MSCI China Free	USD	NTR
Options	OMCN	MSCI China Free	USD	NTR