## Attachment 1 to Eurex circular 013/22

### 3. Details of the initiative

### A. Product overview (new products)

| Underlyings | | | | | | |
|---|---|---|---|---|---|---|
| **Index** | **Index type** | **Currency** | **Dividend reinvestm. *** | **ISIN** | **Refinitiv** | **Bloomberg** |
| MSCI Germany | Standard | EUR | NTR | GB00BNZFV308 | .dMIDE00000NEU | MSDEGRN |
| MSCI Israel | | USD | NTR | XC000A2DBS46 | .dMIIL00000NUS | NDEUIS |
| MSCI Europe ESG Screened | ESG | EUR | NTR | GB00BNSPZ808 | .dMIEU20000NEU | NE721416 |
| MSCI EMU ESG Screened | | EUR | NTR | GB00BNSPZ915 | .dMIEM20000NEU | NE721421 |
| MSCI China | Standard | USD | NTR | GB00BN7DFX04 | .dMICN00000NUS | NDEUCHF |
| MSCI Saudi Arabia | | USD | NTR | GB00BP68BQ52 | .dMISAPz000NUS | M1SAP |

* 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** |
| Futures | MSCI Germany | Standard | EUR | NTR | DE000A3CN8C2 | FMGY | FINX |
| Futures | MSCI Israel | | USD | NTR | DE000A3DCW73 | FMIS | FINX |
| Futures | MSCI Europe ESG Screened | ESG | EUR | NTR | DE000A3DCW40 | FMSR | FINX |
| Futures | MSCI EMU ESG Screened | | EUR | NTR | DE000A3DCW57 | FMSO | FINX |
| Options | MSCI China | Standard | USD | NTR | DE000A3DCW16 | OMCH | OINX |
| Options | MSCI Saudi Arabia | | USD | NTR | DE000A3DCW24 | OMSA | OINX |

* 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 (Futures) or one decimal (Options). |
| **Minimum price change** | 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. |
| **Contract months** | **Futures:** The next twelve quarter months of the cycle March, June, September and December (36 months)<br>**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.<br>Close of trading for maturing series: 22:00 CET/CEST (Futures) and 17:30 CET/CEST (Options).<br>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**** |
| Futures | MSCI Germany | FMGY | 100 EUR | 0,05 | 5 | 10 | 2.000 |
| Futures | MSCI Israel | FMIS | 100 USD | 0,05 | 5 | 10 | 2.000 |
| Futures | MSCI Europe ESG Screened | FMSR | 10 EUR | 0,50 | 5 | 1 | 2.000 |
| Futures | MSCI EMU ESG Screened | FMSO | 10 EUR | 0,50 | 5 | 1 | 2.000 |
| Options | MSCI China | OMCH | 50 USD | 0,1 | 5 | 1 | 5.000 |
| Options | MSCI Saudi Arabia | OMSA | 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** | |
| MSCI Futures | | 01:00-01:10 CET<br>02:00-02:10 CEST | 01:10-22:00 CET<br>02:10-22:00 CEST | 22:10 CET/CEST | 01:15-22:00 CET<br>02:15-22:00 CEST | 22:10 CET/CEST | 22:00 CET/CEST | MSCI Futures |
| 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 | MSCI Options |

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**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. |

**J. Products with discontinued trading**

For the following product no further expiries will be introduced after 21 February 2022. In addition, Eurex may deactivate expiries without open interest.

The background of the planned delisting is that MSCI wants to consolidate its index offering. The MSCI China Free Index has been identical to the MSCI China Index, in terms of composition and weighting, since June 2018. Therefore, derivatives clients have been asked to reference to the more widely used MSCI China Index. The migration of the corresponding futures is already almost complete.

| Product type | Eurex Product code | Index name | Currency | Dividend reinvestment |
| --- | --- | --- | --- | --- |
| Options | OMCN | MSCI China Free | USD | NTR |