

### 3. Details of the initiative

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

Underlyings						
Index	Index type	Currency	Dividend reinvestm. *	ISIN	Refinitiv	Bloomberg
MSCI Brazil	Standard	USD	NTR	GB00BNZFTH09	.dMIBR00000NUS	NDUEBRA
MSCI China		USD	NTR	GB00BN7DFX04	.dMICN00000NUS	NDEUCHF
MSCI Switzerland		CHF	NTR	GB00BNZFFV80	.dMICH00000NCH	M7CH
MSCI EM Asia ESG Screened	ESG	USD	NTR	GB00BN7DFW96	.dMIMS2ESC0NUS	NU733561

\* 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 Brazil	Standard	USD	NTR	DE000A3CN7U6	FMBZ	FINX
Futures	MSCI China		USD	NTR	DE000A3CWP4	FMCH	FINX
Futures	MSCI Switzerland		CHF	NTR	DE000A3CN8G3	FMST	FINX
Futures	MSCI EM Asia ESG Screened	ESG	USD	NTR	DE000A3CWPC6	FMSS	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 <a href="http://www.msci.com">www.msci.com</a>
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 the 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	<b>Futures:</b> The next twelve quarter months of the cycle March, June, September and December (36 months)

<b>Last trading day/final settlement day</b>	<p>The third Friday of each maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day.</p> <p>Close of trading for maturing series: 22:00 CET/CEST (Futures)</p> <p>The final settlement day is the trading day following the last trading day.</p>
<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	Tick size calendar book (if different)	MBTS*	NDL**
Futures	MSCI Brazil	FMBZ	100 USD	0.10	10	0.02	20	2,500
Futures	MSCI China	FMCH	50 USD	0.10	5	0.05	20	2,000
Futures	MSCI Switzerland	FMST	10 CHF	0.50	5		5	2,000
Futures	MSCI EM Asia ESG Screened	FMSS	10 USD	0.50	5		1	2,000

\* 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 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	-

(...)

### E. Product group

The product group of the new products is as follows:

Product	Product group	Settlement location unit	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 CHF	E/I Futures in CHF	No	Not admitted for U.S. trading	cash	F	Equity index	CHF	Cash/Physical CHF

(...)

#### 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/CHF	Order book	A/P/M	0.60	n.a.	n.a.
		EnLight/ TES	A/P/M	0.90	n.a.	n.a.

For the period from **6 September 2021 until 31 December 2021**, the transaction fees for the product MSCI China Futures (FMCH) will be decreased as follows (in line with other Asian country Futures):

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/CHF	Order book	A/P/M	0.00	n.a.	n.a.
		EnLight/ TES	A/P/M	0.25	n.a.	n.a.

For the period from **6 September 2021 until 31 December 2021**, the transaction fees for the product MSCI EM Asia ESG Screened Futures (FMSS) will be decreased as follows (in line with other MSCI ESG Screened Futures):

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/CHF	Order book	A/P/M	0.50	n.a.	n.a.
		EnLight/ TES	A/P/M	0.75	n.a.	n.a.

## J. Products to be deactivated

For the following 15 products, no further expiries will be introduced after 6 September 2021. In addition, Eurex may deactivate expiries without open interest.

Only the last product on the list (Futures on MSCI China Free) has currently a large open interest. The background of the planned delisting is that MSCI want to consolidate their offering. The MSCI China Free Index is identical with the MSCI China Index in terms of composition and weighting since 1 June 2018. Therefore, clients are asked to transition to the more widely used MSCI China index, which will be listed as Futures on 6 September 2021. The same shift is expected to happen also for the MSCI China Free options, but at a later point in time.

Product type	Eurex Contract Codes	Index name	Currency	Dividend reinvestment
Futures	FMCA	MSCI Canada	USD	NTR
Futures	FMGM	MSCI EMU	EUR	GTR
Futures	FMGE	MSCI Europe	EUR	GTR
Futures	FMGU	MSCI Europe	USD	GTR
Futures	FMGF	MSCI France	EUR	GTR
Futures	FMJG	MSCI Japan	USD	GTR
Futures	FMKG	MSCI Kokusai	USD	GTR
Futures	FMPG	MSCI Pacific	USD	GTR
Futures	FMWE	MSCI World	EUR	GTR
Futures	FMWG	MSCI World	USD	GTR
Futures	FMMA	MSCI Morocco	USD	NTR
Futures	FMFM	MSCI Frontier	USD	NTR
Futures	FMAR	MSCI Argentina	USD	NTR
Futures	FMPK	MSCI Pakistan	USD	NTR
Futures	FMCN	MSCI China Free	USD	NTR