

ESG Index Derivatives

MSCI ESG Screened Indexes

Futures & Options

September 2024

Eurex product coverage

ESG index methodologies and principles

| Index Composition Approach | Description | EUREX Product Coverage ² (Bloomberg Prod. Code) |
|----------------------------|--|---|
| Negative Screening | Excluding companies based on standardized/common exclusions screens such as tobacco, thermal coals, controversial weapons...etc. | STOXX Europe 600 ESG-X futures (FUEA) / options (SXXPESGX) |
| Norms-Based Screening | Excluding companies that are not in compliance with the United Nations Global Compact principles | STOXX USA 500 ESG-X futures (QFCA) |
| ESG Integration | Incorporating ESG scores to enhance the risk-return profile of a benchmark index | MSCI ESG Screened futures (8 regions)/ options (4 regions) (HRLA, AUEA, UMEA, HRRR, HRWA, HRIA, HRYA, MUYA) |
| Positive Screening | Inclusion of companies that show (relatively) the best performance on ESG criteria chosen by the index providers | DAX 50 ESG futures (XSDA) / options (DAXESGK) |
| Green Bond Investing | Active selection of green bonds according to the criteria set out by MSCI ESG research and Green Bond Principles | STOXX Europe ESG Leaders Select 30 futures (AVSA)/ options (SEESGSEP) |
| Climate Thematics | Aim at reducing exposures to companies directly involved in fossil value chain or transition risk | EURO STOXX 50 ESG futures (XSSA) / options (SX5EESG) |
| | | STOXX Europe 600 SRI futures (CIEA) |
| | | MSCI SRI futures (4 regions) (CIWA, CIYA, CISA, CITA) |
| | | Bloomberg MSCI Euro Corporate SRI Index fut. (LXYA Index) |
| | | Bloomberg MSCI Global Green Bond Index fut. (LXAA Index) |
| | | EURO STOXX 50 Low Carbon futures (BCYA) |
| | | STOXX Europe Climate Impact futures ³ (FAEA) |
| | | MSCI ESG Enhanced Focus CTB futures (5 regions) (SJYA, SHRA, SHSA, FIFA, SHRA) |

Equity Index

FIXED INCOME Index

1) In this presentation, "derivatives on ESG indices" is often shorten as "ESG index derivatives" and are used interchangeably.

2) This is ordered by the main index methodology. All graphs are only used for illustrative purposes.

It is possible that certain indices could have multiple index composition approaches indicated on the left. Please refer to the Appendix for more information on index methodology.

3) The full name of the index tracked is STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index Futures (FSCI)

Eurex has strengthened its ESG offering by launching Derivatives on MSCI ESG Screened Indexes

MSCI ESG Screened Futures Products were launched on March 2, 2020



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ESG Exclusion (Screening) Criteria for MSCI World, EAFE, EM,EM Asia, Japan & USA (1/2)¹

| | Exclusion |
|---|--|
| UN Global Compact | Companies that are not in compliance with the United Nations Global Compact principles |
| Screens on Very Severe Controversies | The existing screens on Very Severe Controversies (i.e, companies with MSCI ESG Controversies Score of zero) and UN Global Compact will be applied on a monthly basis rather than quarterly, with an implementation as of the last business day of each month. |
| Tobacco | Companies classified as producers or deriving 5% or more aggregate revenue from production, distribution, retail and supply of tobacco-related products |
| Controversial weapons | Companies with ties to cluster bombs, landmines, depleted uranium weapons, chemical and biological weapons, blinding laser weapons, non-detectable fragments, incendiary weapons |
| Civilian Firearms | Companies classified as producers of firearms and small arms ammunition for civilian market or deriving 5% or more revenue from distribution of firearms and small arms |
| Nuclear Weapons | Companies connect with nuclear weapons: Manufacturers, providers of components or auxiliary services related to nuclear warheads and missiles; Assemblers of delivery platforms for nuclear weapons |

ESG Exclusion (Screening) Criteria for MSCI ESG Screened Indices (2/2)¹

| | Exclusion |
|--|--|
| Thermal Coal | Companies deriving 5% or more revenue from mining or thermal coal or 5% or more revenue from thermal coal based power generation |
| Oil Sands | Companies deriving 5% or more revenue from oil sands extraction |
| Palm Oil | Companies deriving 5% or more revenue from palm oil production |
| Arctic Oil & Gas | Companies deriving 5% or more revenue from arctic oil & gas extraction |
| Controversy Thematic Indicators | Companies with a controversy score of 1 on the following indicators: “Environment – Land Use and Biodiversity Score” and “Environment – Supply Chain Management Score” |
| Carbon intensity reduction target | A carbon intensity reduction target of 30% will be applied to each MSCI ESG Screened Index |

1) ESG index methodology as provided by MSCI

Derivatives on MSCI World ESG Screened Index

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)

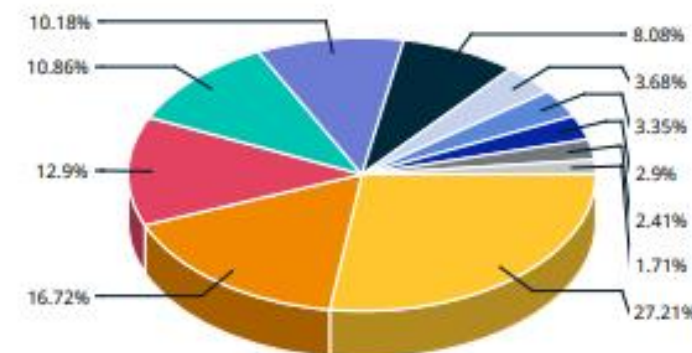
(MAY 2012 – JUL 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI World ESG Screened | MSCI World |
|------|-------------------------|------------|
| 2023 | 26.23 | 23.79 |
| 2022 | -19.61 | -18.14 |
| 2021 | 22.16 | 21.82 |
| 2020 | 17.56 | 15.90 |
| 2019 | 28.15 | 27.67 |
| 2018 | -8.60 | -8.71 |
| 2017 | 22.49 | 22.40 |
| 2016 | 7.02 | 7.51 |
| 2015 | -0.08 | -0.87 |
| 2014 | 5.39 | 4.94 |
| 2013 | 27.58 | 26.68 |

SECTOR WEIGHTS



INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|-------------------------|------|------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI World ESG Screened | 1.56 | 8.86 | 19.41 | 14.18 | 7.12 | 12.61 | 9.92 | 11.95 | |
| MSCI World | 1.76 | 8.47 | 18.34 | 13.72 | 6.85 | 12.06 | 9.53 | 11.54 | |

FUNDAMENTALS (JUL 31, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.69 | 22.79 | 18.99 | 3.48 |
| 1.80 | 22.13 | 18.60 | 3.43 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUL 31, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN | |
|-------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI World ESG Screened | 1.01 | 0.63 | 3.62 | 17.60 | 18.02 | 15.19 | 0.30 | 0.63 | 0.59 | 0.77 | 33.69 | 2020-02-12–2020-03-23 |
| MSCI World | 1.00 | 0.00 | 2.25 | 17.23 | 17.80 | 15.01 | 0.29 | 0.61 | 0.58 | 0.75 | 34.03 | 2020-02-12–2020-03-23 |

¹ Last 12 months ² Based on monthly net returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

Derivatives on MSCI World ESG Screened Index

ESG Metrics^{1 2}

Combined ESG Factors

| | MSCI World Index | MSCI World ESG Screened Index |
|--------------------------------|------------------|-------------------------------|
| Integration | | |
| ESG score | 7.0 | 7.0 |
| ESG leaders (AAA-AA) % | 47.1% | 48.1% |
| ESG laggards (B) % | 2.2% | 2.3% |
| UN Global Compact Violations % | 0.1% | 0.0% |
| Red Flag ESG Controversies % | 0.1% | 0.0% |

Environmental Factors

| | MSCI World Index | MSCI World ESG Screened Index |
|---|------------------|-------------------------------|
| Integration | | |
| Environmental Pillar Score | 6.1 | 6.3 |
| Fossil Fuel-Based Sector Exposure (NACE) % | 7.0% | 5.1% |
| Enterprise Carbon Intensity (t CO2e/\$M EVIC) | 321 | 224 |
| Reported Emissions % | 92.5% | 92.1% |
| Estimated Emissions % | 7.3% | 7.8% |
| Wtd Avg Carbon Intensity (t CO2e/\$M Sales) | 741 | 583 |
| High Climate Impact Sector Exposure % | 59.8% | 56.7% |
| Fossil Fuel Reserves % | 5.9% | 4.0% |
| Green Revenue | 8.5% | 9.1% |
| Green Capex % | 0.5% | 0.5% |

Social Factors

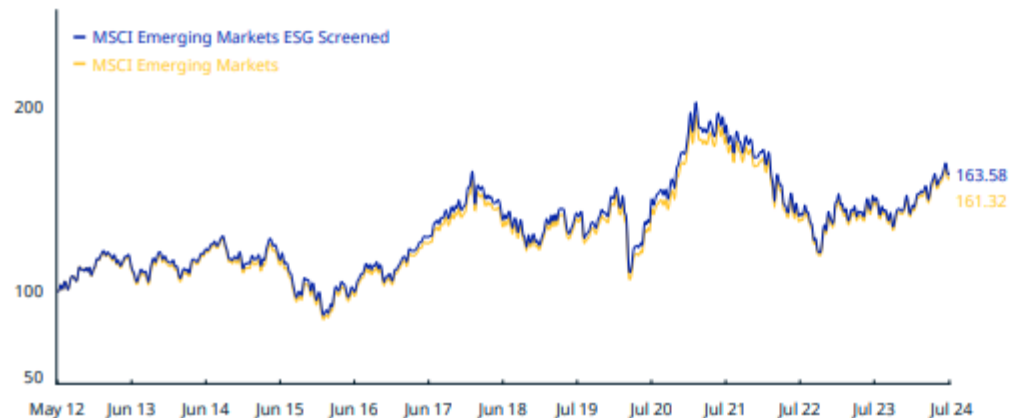
| | MSCI World Index | MSCI World ESG Screened Index |
|--|------------------|-------------------------------|
| Integration | | |
| Social Pillar Score | 5.1 | 5.1 |
| Controversial Weapons % | 0.5% | 0.0% |
| Tobacco Involvement - Highly Restrictive % | 0.7% | 0.0% |
| Tobacco Involvement - Moderately Restrictive % | 0.5% | 0.0% |
| Social Violations (Count) | 2 | 0 |
| Social Violations (% of Constituents) | 0.1% | 0.0% |
| Bribery and Corruption Controversies (Sum) | 0.0% | 0.0% |

Governance Factors

| | MSCI World Index | MSCI World ESG Screened Index |
|-------------------------|------------------|-------------------------------|
| Integration | | |
| Governance Pillar Score | 5.8 | 5.7 |
| Board Independence | 81.1% | 80.7% |
| Board Gender Diversity | 35.8% | 35.6% |

Derivatives on MSCI EM ESG Screened Index

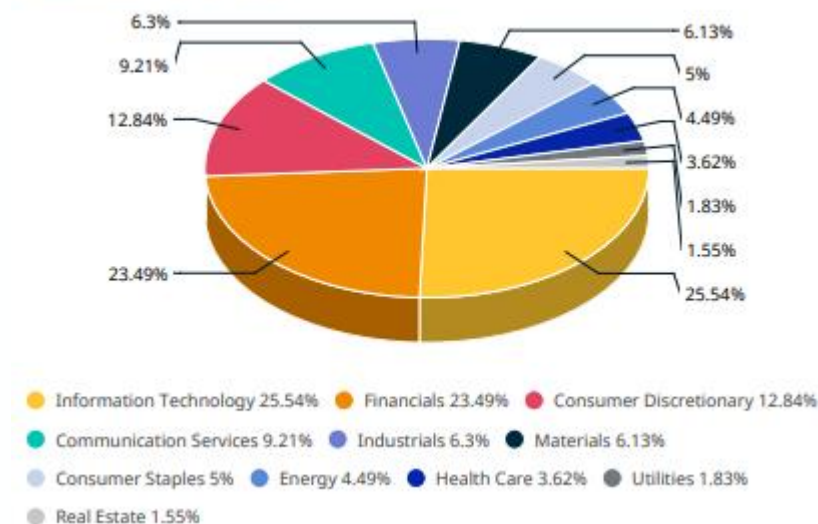
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)
(MAY 2012 – JUL 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI Emerging Markets ESG Screened | MSCI Emerging Markets |
|------|------------------------------------|-----------------------|
| 2023 | 9.50 | 9.83 |
| 2022 | -21.09 | -20.09 |
| 2021 | -3.08 | -2.54 |
| 2020 | 19.25 | 18.31 |
| 2019 | 19.06 | 18.42 |
| 2018 | -15.16 | -14.57 |
| 2017 | 38.25 | 37.28 |
| 2016 | 10.35 | 11.19 |
| 2015 | -14.48 | -14.92 |
| 2014 | -1.58 | -2.19 |
| 2013 | -1.58 | -2.60 |

SECTOR WEIGHTS



INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|------------------------------------|------|------|------|------|------------|------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Emerging Markets ESG Screened | 0.28 | 4.91 | 6.04 | 8.01 | -3.24 | 3.25 | 2.66 | 4.12 | |
| MSCI Emerging Markets | 0.30 | 4.84 | 6.27 | 7.81 | -2.74 | 3.41 | 2.63 | 4.01 | |

FUNDAMENTALS (JUL 31, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 2.60 | 16.12 | 12.05 | 1.80 |
| 2.68 | 15.90 | 11.98 | 1.79 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUL 31, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|------------------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | | |
| MSCI Emerging Markets ESG Screened | 1.00 | 0.64 | 7.17 | 17.51 | 18.54 | 17.16 | -0.29 | 0.15 | 0.14 | 0.25 | 40.33 | 2021-02-17–2022-10-24 |
| MSCI Emerging Markets | 1.00 | 0.00 | 5.10 | 17.39 | 18.58 | 17.17 | -0.26 | 0.15 | 0.14 | 0.24 | 39.00 | 2021-02-17–2022-10-24 |

¹ Last 12 months ² Based on monthly net returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

Derivatives on MSCI EM ESG Screened Index

ESG Metrics^{1 2}

Combined ESG Factors

| | MSCI EM Index | MSCI EM ESG Screened Index |
|--------------------------------|---------------|----------------------------|
| Integration | | |
| ESG score | 5.8 | 6.0 |
| ESG leaders (AAA-AA) % | 28.8% | 29.9% |
| ESG laggards (B-CCC) % | 12.6% | 10.9% |
| UN Global Compact Violations % | 1.1% | 0.0% |
| Red Flag ESG Controversies % | 1.1% | 0.0% |

Environmental Factors

| | MSCI EM Index | MSCI EM ESG Screened Index |
|---|---------------|----------------------------|
| Integration | | |
| Environmental Pillar Score | 5.4 | 5.5 |
| Fossil Fuel-Based Sector Exposure (NACE) % | 10.9% | 9.4% |
| Enterprise Carbon Intensity (t CO2e/\$M EVIC) | 610 | 435 |
| Reported Emissions % | 88.5% | 88.5% |
| Estimated Emissions % | 11.4% | 11.5% |
| Wtd Avg Carbon Intensity (t CO2e/\$M Sales) | 1271 | 940 |
| High Climate Impact Sector Exposure % | 61.8% | 60.0% |
| Fossil Fuel Reserves % | 6.5% | 4.8% |
| Green Revenue | 4.3% | 4.3% |
| Green Capex % | 0.4% | 0.2% |

Social Factors

| | MSCI EM Index | MSCI EM ESG Screened Index |
|--|---------------|----------------------------|
| Integration | | |
| Social Pillar Score | 5.1 | 5.2 |
| Controversial Weapons % | 0.5% | 0.0% |
| Tobacco Involvement - Highly Restrictive % | 0.3% | 0.0% |
| Tobacco Involvement - Moderately Restrictive % | 0.3% | 0.0% |
| Social Violations (Count) | 13 | 0 |
| Social Violations (% of Constituents) | 1.0% | 0.0% |
| Bribery and Corruption Controversies (Sum) | 68 | 58 |

Governance Factors

| | MSCI EM Index | MSCI EM ESG Screened Index |
|--------------------------|---------------|----------------------------|
| Integration | | |
| Governance Pillar Score | 4.7 | 4.8 |
| Board Independence % | 61.5% | 61.6% |
| Board Gender Diversity % | 18% | 18.2% |

Derivatives on MSCI USA ESG Screened Index

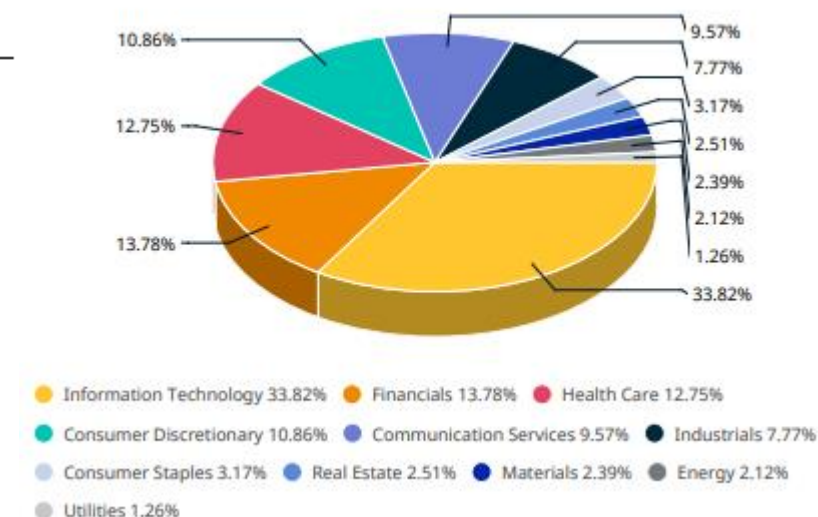
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (MAY 2012 – JUL 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI USA ESG Screened | MSCI USA |
|------|-----------------------|----------|
| 2023 | 29.64 | 26.49 |
| 2022 | -21.14 | -19.85 |
| 2021 | 27.14 | 26.45 |
| 2020 | 22.20 | 20.73 |
| 2019 | 31.29 | 30.88 |
| 2018 | -4.69 | -5.04 |
| 2017 | 21.17 | 21.19 |
| 2016 | 10.72 | 10.89 |
| 2015 | 1.48 | 0.69 |
| 2014 | 13.20 | 12.69 |
| 2013 | 32.41 | 31.79 |

SECTOR WEIGHTS



INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|-----------------------|------|-------|-------|-------|------------|-------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI USA ESG Screened | 0.98 | 10.22 | 22.64 | 16.50 | 8.80 | 15.07 | 12.95 | 14.46 | |
| MSCI USA | 1.23 | 9.77 | 21.48 | 16.05 | 8.25 | 14.35 | 12.45 | 14.00 | |

FUNDAMENTALS (JUL 31, 2024)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|-----------------------|-------------|-------|---------|------|
| MSCI USA ESG Screened | 1.20 | 27.35 | 21.90 | 5.11 |
| MSCI USA | 1.33 | 26.33 | 21.38 | 4.97 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUL 31, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN | |
|-----------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | (%) | Period YYYY-MM-DD |
| MSCI USA ESG Screened | 1.01 | 0.70 | 3.49 | 18.44 | 18.72 | 15.76 | 0.38 | 0.73 | 0.75 | 0.91 | 33.95 | 2020-02-19–2020-03-23 |
| MSCI USA | 1.00 | 0.00 | 1.91 | 18.01 | 18.40 | 15.49 | 0.36 | 0.70 | 0.73 | 0.89 | 34.16 | 2020-02-19–2020-03-23 |

¹ Last 12 months ² Based on monthly net returns data ³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

Derivatives on MSCI USA ESG Screened Index

ESG Metrics^{1 2}

Combined ESG Factors

| | MSCI USA Index | MSCI USA ESG Screened Index |
|--------------------------------|----------------|-----------------------------|
| Integration | | |
| ESG score | 6.7 | 6.7 |
| ESG leaders (AAA-AA) % | 38.8% | 38.8% |
| ESG laggards (B) % | 2.8% | 3% |
| UN Global Compact Violations % | 0.0% | 0.0% |
| Red Flag ESG Controversies % | 0.0% | 0.0% |

Environmental Factors

| | MSCI USA Index | MSCI USA ESG Screened Index |
|---|----------------|-----------------------------|
| Integration | | |
| Environmental Pillar Score | 6.1 | 6.3 |
| Fossil Fuel-Based Sector Exposure (NACE) % | 5.2% | 3.5% |
| Enterprise Carbon Intensity (t CO2e/\$M EVIC) | 237 | 160 |
| Reported Emissions % | 91.5% | 91.1% |
| Estimated Emissions % | 8.3% | 8.8% |
| Wtd Avg Carbon Intensity (t CO2e/\$M Sales) | 647 | 514 |
| High Climate Impact Sector Exposure % | 57.9% | 55.1% |
| Fossil Fuel Reserves % | 4.6% | 2.9% |
| Green Revenue | 10.2% | 10.8% |
| Green Capex % | 0.2% | 0.1% |

Social Factors

| | MSCI USA Index | MSCI USA ESG Screened Index |
|--|----------------|-----------------------------|
| Integration | | |
| Social Pillar Score | 5.0 | 5.0 |
| Controversial Weapons % | 0.7% | 0.0% |
| Tobacco Involvement - Highly Restrictive % | 0.6% | 0.0% |
| Tobacco Involvement - Moderately Restrictive % | 0.5% | 0.0% |
| Social Violations (Count) | 1 | 0 |
| Social Violations (% of Constituents) | 0.2% | 0.0% |
| Bribery and Corruption Controversies (Sum) | 26 | 21 |

Governance Factors

| | MSCI USA Index | MSCI USA ESG Screened Index |
|--------------------------|----------------|-----------------------------|
| Integration | | |
| Governance Pillar Score | 5.5 | 5.5 |
| Board Independence % | 83.0% | 82.5% |
| Board Gender Diversity % | 35.4% | 35.3% |

Derivatives on MSCI Europe ESG Screened Index

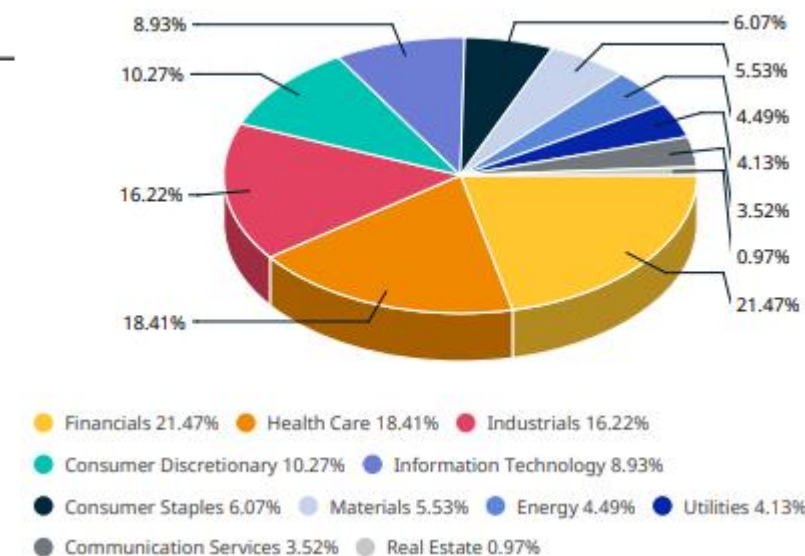
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (MAY 2012 – JUL 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI Europe ESG Screened | MSCI Europe |
|------|--------------------------|-------------|
| 2023 | 17.67 | 15.83 |
| 2022 | -11.60 | -9.49 |
| 2021 | 24.77 | 25.13 |
| 2020 | -1.70 | -3.32 |
| 2019 | 25.99 | 26.05 |
| 2018 | -10.99 | -10.57 |
| 2017 | 10.11 | 10.24 |
| 2016 | 1.23 | 2.58 |
| 2015 | 9.40 | 8.22 |
| 2014 | 7.09 | 6.84 |
| 2013 | 21.39 | 19.82 |

SECTOR WEIGHTS



INDEX PERFORMANCE – NET RETURNS (%) (JUL 31, 2024)

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | | Since May 31, 2012 |
|--------------------------|------|------|-------|-------|------------|------|-------|------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | | |
| MSCI Europe ESG Screened | 1.08 | 3.70 | 14.11 | 10.64 | 6.99 | 8.92 | 7.13 | 9.37 | |
| MSCI Europe | 1.17 | 3.45 | 12.77 | 10.33 | 7.20 | 8.63 | 7.03 | 9.17 | |

FUNDAMENTALS (JUL 31, 2024)

| | Div Yld (%) | P/E | P/E Fwd | P/BV |
|--------------------------|-------------|-------|---------|------|
| MSCI Europe ESG Screened | 3.12 | 15.08 | 13.57 | 2.07 |
| MSCI Europe | 3.17 | 14.89 | 13.42 | 2.08 |

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUL 31, 2024)

| | Beta | Tracking Error (%) | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | Since May 31, 2012 | MAXIMUM DRAWDOWN (%) | Period YYYY-MM-DD |
|--------------------------|------|--------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|----------------------|-----------------------|
| | | | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | | | |
| MSCI Europe ESG Screened | 1.00 | 0.89 | 4.85 | 13.98 | 15.49 | 14.01 | 0.43 | 0.58 | 0.54 | 0.73 | 34.67 | 2020-02-19–2020-03-18 |
| MSCI Europe | 1.00 | 0.00 | 3.36 | 13.61 | 15.52 | 13.99 | 0.46 | 0.56 | 0.54 | 0.72 | 35.25 | 2020-02-19–2020-03-18 |

¹ Last 12 months

² Based on monthly net returns data

³ Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI - Product Specifications ESG Derivatives

| | Benchmark Futures | | | | | | ESG Futures | | | | | | | | | | | | | ESG Options | | | | Options on ETFs | | | | |
|------------------------------|-----------------------------------|-------------------------|---------------------------|--------------------------|----------------------------|-----------------------------|---|--------------------------------------|--|---------------------------------------|---|---|--|---|---|--|---|--|---------------------------------------|---|--------------------------------------|---------------------------------------|---|---|--|---|--|------|
| | MSCI World | MSCI EM | MSCI EAFE | MSCI USA | MSCI Japan | MSCI Europe | MSCI World ESG Screened | MSCI EM ESG Screened | MSCI EAFE ESG Screened | MSCI USA ESG Screened | MSCI Japan ESG Screened | MSCI World ESG Enhanced Focus CTB | MSCI EM ESG Enhanced Focus CTB | MSCI Japan ESG Enhanced Focus CTB | MSCI USA ESG Enhanced Focus CTB | MSCI Europe ESG Enhanced Focus CTB | MSCI EM Asia ESG Screened | MSCI Europe ESG Screened | MSCI EMU ESG Screened | MSCI EM Asia ESG Screened | MSCI EM ESG Screened | MSCI USA ESG Screened | MSCI World ESG Screened | iShares MSCI World ESG Enhanced UCITS | iShares MSCI EM ESG Enhanced UCITS | iShares MSCI USA ESG Enhanced UCITS | iShares MSCI Europe ESG Enhanced UCITS | |
| EUREX Product Code | FMWO | FMEM | FMFA | FMUS | FMJP | FMEU | FMSW | FMSM | FMSF | FMSU | FMSJ | FMFW | FMFE | FMFJ | FMFU | FMFO | FMSS | FMSR | FMSO | OMSS | OMSM | OMSU | OMSW | EEWD | EEDM | EEDS | EMNU | |
| Currency | USD | | | EUR | | | USD | | | EUR | | | USD | EUR | USD | EUR | USD | USD | USD | USD | USD | USD | USD | USD | USD | EUR | | |
| Index Type | NTR | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Bloomberg Prod. Code | ZWPA | ZTSA | FFAA | ZSOA | FMIA | ZRPA | HRLA | HRRA | HRWA | HRIA | HRYA | SJYA | SHRA | SHWA | SICA | SHSA | MUYA | AUEA | UMEA | - | - | - | - | EEWD LN | EEDM LN | EEDS LN | EMNU GY | |
| Bloomberg Index Code | NDDUWI | NDUEEGF | NDDUEAFE | NDDUUS | NDDUJN | MSDEE15N | NU721415 | NU728007 | NU728974 | NU721417 | NU721420 | NU723911 | NU723916 | NU723913 | NU723912 | NE723914 | NU733561 | NE721416 | NE721421 | NU733353 | NU728007 | NU721417 | NU721415 | EEWD LN | EEDM LN | EEDS LN | EMNU GY | |
| Reuters Product Code | 0#FMWO | 0#FMEM | 0#FMFA | 0#FMUS | 0#FMJP | 0#FMEU | 0#FMSW | 0#FMSM | 0#FMSF | 0#FMSU | 0#FMSJ | 0#FMFW | 0#FMFE | 0#FMFJ | 0#FMFU | 0#FMFO | 0#FMSS | 0#FMSR | 0#FMSO | 0#OMSS | 0#OMSM | 0#OMSU | 0#OMSW | EEWD.L | EEDM.L | EEDS.L | EMNU.DE | |
| Contract months | Up to 36 months; quarterly months | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Multiplier | 10 | 100 | 10 | 10 | 10 | 100 | 10 | 10 | 10 | 10 | 10 | 10 | 10 | 10 | 10 | 10 | 10 | 20 | 10 | 10 | 10 | 10 | 10 | 10 | 1000 | 1000 | 1000 | 1000 |
| Tick Size (order book) | 1 | 0.1 | 1 | 1 | 1 | 0.05 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.5 | 0.01 | 0.01 | 0.01 | 0.01 |
| Tick Value, in currency | 10 USD | 10 USD | 10 USD | 10 USD | 10 USD | 5 EUR | 5 USD | 5 USD | 5 USD | 5 USD | 5 USD | 5 USD | 5 USD | 5 USD | 5 USD | 5 EUR | 10 USD | 5 EUR | 5 EUR | 10 USD | 10 USD | 10 USD | 10 USD | 10 USD | 10 USD | 10 USD | 10 EUR | |
| Minimum Block Trade | 100 | 50 | 1 | 10 | 50 | 250 | 100 | 50 | 50 | 100 | 50 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 10 | 10 | 10 | 500 | 500 | 500 | 500 | |
| Contract value, in currency* | 85K | 53K | 67K | 116K | 67K | 28K | 29K | 15K | 20K | 38K | 20K | 26K | 14K | 19K | 34K | 20K | 38K | 24K | 24K | 17k | 13k | 35k | 28k | 7K | 5K | 8K | 6K | |
| CFTC Approved | Yes | | | | | | | | | | | | | | | | | No | | | | | | | | | | |
| Underlying Factsheet | MSCI World | MSCI EM | MSCI EAFE | MSCI USA | MSCI Japan | MSCI Europe | MSCI World ESG Screened | MSCI EM ESG Screened | MSCI EAFE ESG Screened | MSCI USA ESG Screened | MSCI Japan ESG Screened | MSCI World ESG Enhanced Focus CTB | MSCI Emerging Markets ESG Enhanced Focus CTB | MSCI Japan ESG Enhanced Focus CTB | MSCI USA ESG Enhanced Focus CTB | MSCI Europe ESG Enhanced Focus CTB | MSCI EM Asia ESG Screened | MSCI Europe ESG Screened | MSCI EMU ESG Screened | MSCI EM Asia ESG Screened | MSCI EM ESG Screened | MSCI USA ESG Screened | MSCI World ESG Screened | iShares MSCI World ESG Enhanced UCITS | iShares MSCI EM ESG Enhanced UCITS | iShares MSCI USA ESG Enhanced UCITS | iShares MSCI Europe ESG Enhanced UCITS | |

Thank you!

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