

Attachment 1 to Eurex circular 021/20

3. Details of the initiative

A. Product overview

Underlyings					
Index	Currency	Index type	ISIN	Refinitiv	Bloomberg
MSCI ACWI	USD	NTR	XC000A13REQ8	.dMIWD00000NUS	NDUEACWF
MSCI ACWI	USD	Price	XC000A1PH4F7	.dMIWD00000PUS	MSEUACWF
MSCI Belgium	EUR	NTR	XC000A2GG820	.dMIBE00000NEU	MSDEBEN
MSCI Denmark	USD	NTR	XC000A2GG804	.dMIDK00000NUS	NDDUDE
MSCI Europe Small Cap	EUR	NTR	XC000A2DB8F7	.dMIEU000S0NEU	NCEDE15
MSCI Finland	EUR	NTR	XC000A2GG812	.dMIFI00000NEU	MSDEFIN
MSCI GCC Countries	USD	NTR	XC000A2GG846	.dMIGC00000NUS	M1GCGCC
MSCI Kuwait	USD	NTR	XC000A2GG8Y0	.dMIKW00000NUS	MGCUKWN
MSCI Netherlands	EUR	NTR	XC000A2LOHT2	.dMINL00000NEU	MSDENEN
MSCI North America SMID	USD	NTR	XC000A2GG853	.dMINA000D0NUS	MSSUNAMN
MSCI Norway	USD	NTR	XC000A2GG838	.dMINO00000NUS	NDDUNO
MSCI Spain	EUR	NTR	XC000A160L80	.dMIES00000NEU	MSDESPN
MSCI Sweden	USD	NTR	XC000A2GG8Z7	.dMISE00000NUS	NDDUSW
MSCI Switzerland	USD	NTR	XC000A2GG861	.dMICH00000NUS	NDDUSZ
MSCI World Small Cap	USD	NTR	XC000A2RPPS8	.dMIWO000S0NUS	NCUDWI

Eurex products					
Product name	Currency	Index type	ISIN	Product code	Product type
Options on MSCI ACWI	USD	NTR	DE000A2GG9A0	OMAC	OINX
Options on MSCI ACWI	USD	Price	DE000A2GG893	OMAW	OINX
Futures on MSCI ACWI	USD	Price	DE000A2GG885	FMAW	FINX
Futures on MSCI Belgium	EUR	NTR	DE000A2GG9J1	FMBE	FINX
Futures on MSCI Denmark	USD	NTR	DE000A2GG9G7	FMDM	FINX
Futures on MSCI Europe Small Cap	EUR	NTR	DE000A2GG9C6	FMES	FINX
Futures on MSCI Finland	EUR	NTR	DE000A2GG9H5	FMFI	FINX
Futures on MSCI GCC Countries	USD	NTR	DE000A2GG9L7	FMCG	FINX
Futures on MSCI Kuwait	USD	NTR	DE000A2GG877	FMKW	FINX
Futures on MSCI Netherlands	EUR	NTR	DE000A2GG9E2	FMNL	FINX
Futures on MSCI North America SMID	USD	NTR	DE000A2GG9M5	FMNS	FINX
Futures on MSCI Norway	USD	NTR	DE000A2GG9K9	FMNW	FINX

Eurex products					
Product name	Currency	Index type	ISIN	Product code	Product type
Futures on MSCI Spain	EUR	NTR	DE000A2GG9F9	FMSP	FINX
Futures on MSCI Sweden	USD	NTR	DE000A2GG9D4	FMSD	FINX
Futures on MSCI Switzerland	USD	NTR	DE000A2GG9N3	FMSZ	FINX
Futures on MSCI World Small Cap	USD	NTR	DE000A2GG9B8	FMSC	FINX

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: 60 months (with ten quarterly expiration days): up to and including the next, the second and the third succeeding expiration days and up to and including the next nine succeeding quarterly expiration days (March, June, September, December) as well as the next half-year expiration day (June, December) thereafter and the next two succeeding yearly expiration days (December)
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 name	Produkt code	Contract value	Tick size order book	Tick value	MBTS*	NDL**
Options on MSCI ACWI	OMAC	100 USD	0.10	10	10	999,999
Option on MSCI ACWI	OMAW	50 USD	0.10	5	10	999,999
Futures on MSCI ACWI	FMAW	50 USD	0.10	5	10	2,500
Futures on MSCI Belgium	FMBE	100 EUR	0.05	5	10	2,000
Futures on MSCI Denmark	FMDM	1 USD	5.00	5	10	2,000
Futures on MSCI Europe Small Cap	FMES	100 EUR	0.10	10	5	1,000
Futures on MSCI Finland	FMFI	100 EUR	0.05	5	10	2,000
Futures on MSCI GCC Countries	FMCG	50 USD	0.50	25	5	1,000
Futures on MSCI Kuwait	FMKW	10 USD	0.50	5	10	2,000
Futures on MSCI Netherlands	FMNL	100 EUR	0.05	5	10	2,000
Futures on MSCI North America SMID	FMNS	10 USD	0.50	5	10	2,000
Futures on MSCI Norway	FMNW	5 USD	1.00	5	5	1,000
Futures on MSCI Spain	FMSP	100 EUR	0.05	5	10	2,000
Futures on MSCI Sweden	FMSD	1 USD	5.00	5	10	2,000
Futures on MSCI Switzerland	FMSZ	5 USD	1.00	5	5	1,000
Futures on MSCI World Small Cap	FMSC	100 USD	0.10	10	5	1,000

* 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	See B. Contract specifications	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	above	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

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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	Settleent 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

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