

Derivatives on MSCI ESG Screened Indexes

Launched on March 2, 2020

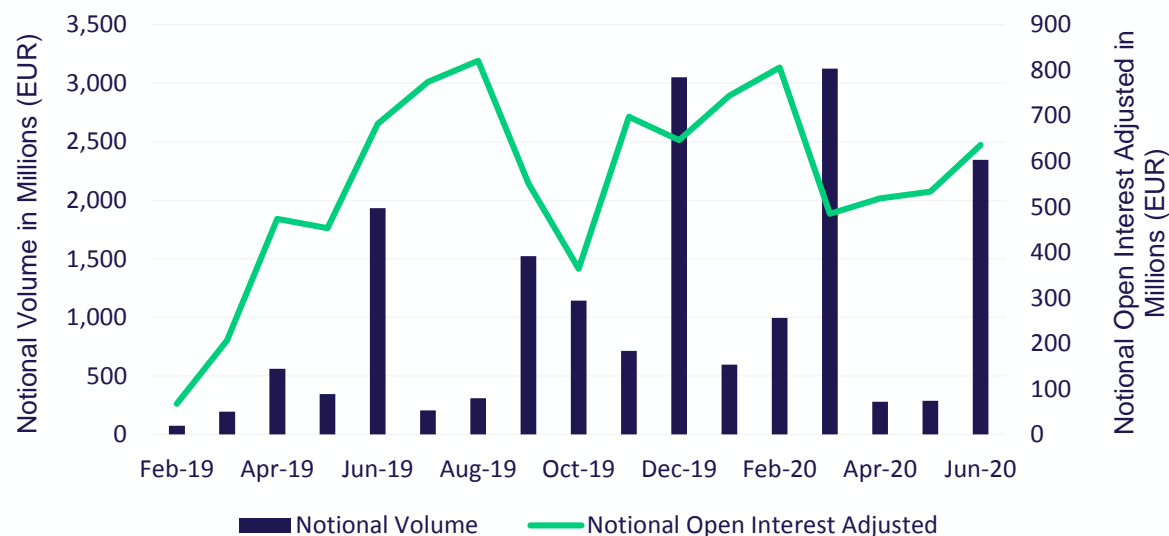
October 2020



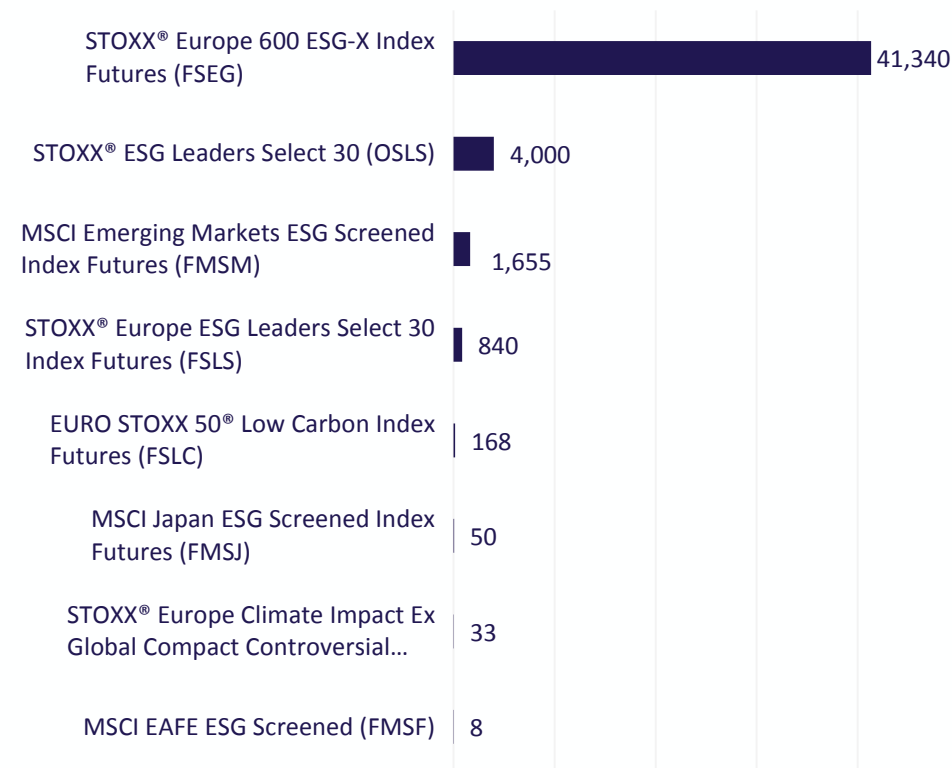
Eurex ESG Derivatives are leading the way by getting more traction from the buy-side

ESG Screened versions have gained more momentum thus far

Evolution of Notional Volume and Notional Open Interest



Open Interest for Eurex ESG Derivatives



Open Interest Adjusted as of June 30, 2020

Eurex is	#1	by Open Interest in ESG Benchmark Derivatives Products	Traded volume YTD 2020:	599,943 contracts ~ EUR 5.2 Billion
	#1	by Volume in ESG Benchmark Derivatives Products	Open Interest in end June 2020:	48,094 contracts ~ EUR 636 Million

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

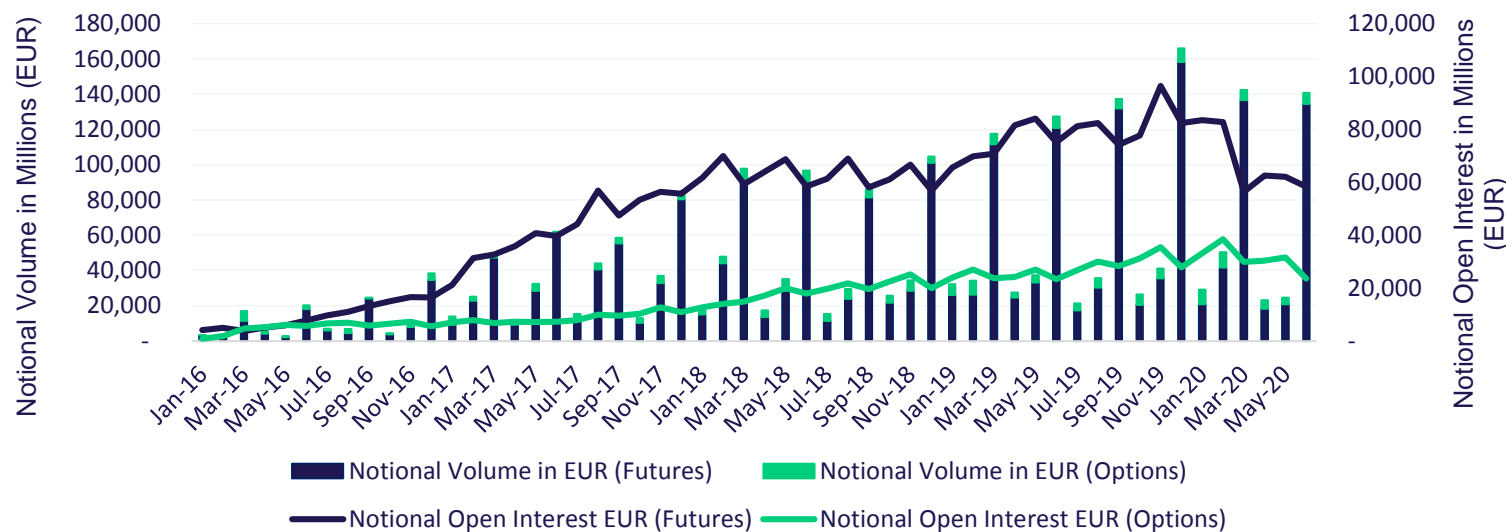
MSCI ESG Screened Futures Products were launched on March 2, 2020



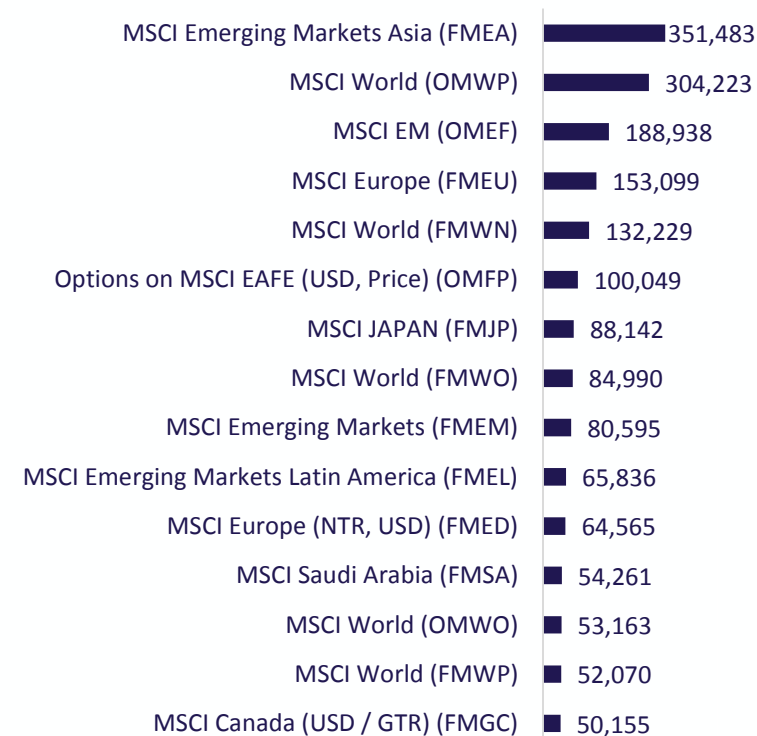
MSCI ESG derivatives complement Eurex's MSCI Derivatives flows

Eurex MSCI Derivatives are becoming an increasingly popular product

Evolution of Notional Volume and Notional Open Interest



Open Interest for top MSCI Products



Eurex is	#1	by Open Interest in MSCI Products (46% market share)	Traded volume YTD 2020:	11,277,995 contracts	YoY Growth in MSCI Futures 2019 – 2020:	13.32%
	#3	by Volume in MSCI Products (15% market share)	Open Interest in end June 2020:	2.1 million contracts ~ EUR 81.9 billion	YoY Growth in MSCI Options 2019 – 2020:	20.31%

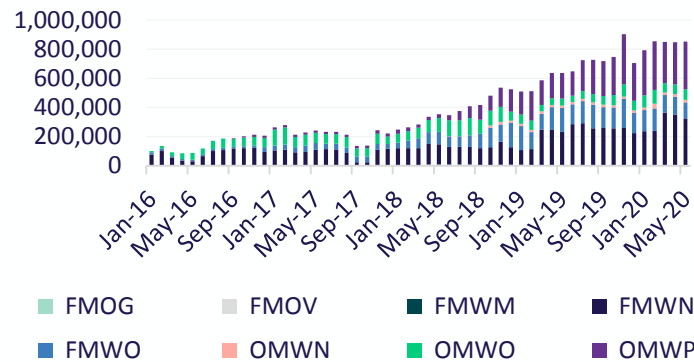
Based on statistics from Jan 2020 – May 2020 Source: FIA

Open Interest Adjusted as of June 30, 2020

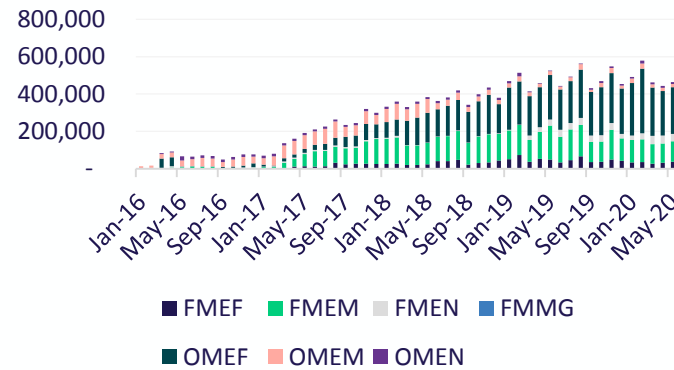
ESG Futures on MSCI World, EM and EAFE will compliment growth we have seen in these products

Performance of main benchmarks

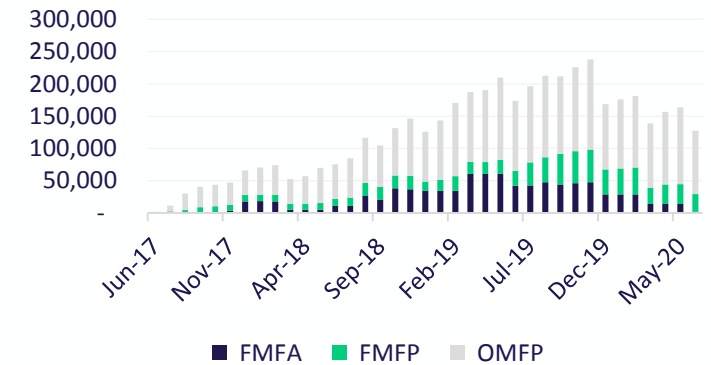
MSCI World Derivatives - Open Interest



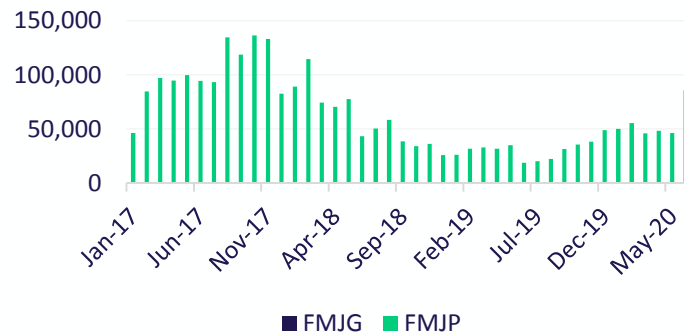
MSCI EM Derivatives - Open Interest



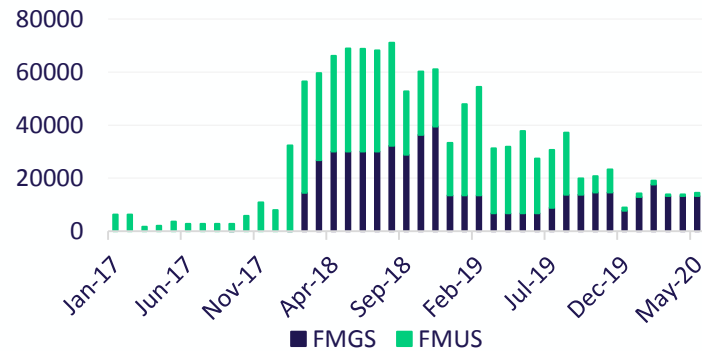
EM EAFE Derivatives - Open Interest



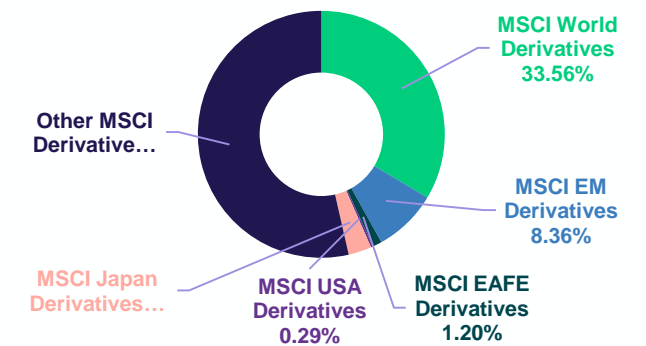
MSCI Japan - Open Interest



MSCI USA - Open Interest



MSCI Volume Distribution 2020



All Open Interest values are depicted by number of contracts

MSCI ESG Screened Indexes are closest to benchmark (1/2)

Easy access to ESG compliance without compromising performance

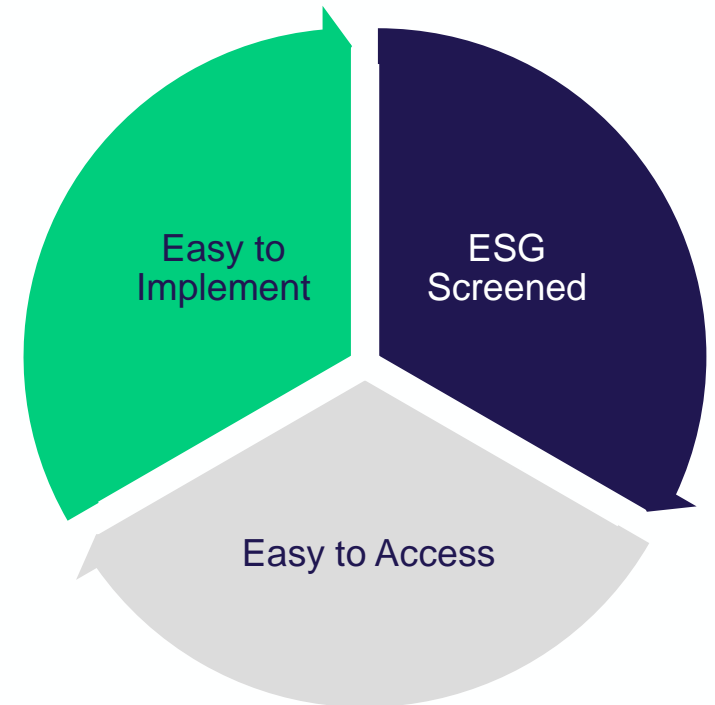
Product Value

- **Flexible** solution for asset managers with strict mandates to achieve ESG compliance
- Based on **liquid and successful** benchmark indices
- **Similar risk and return figures** compared to related benchmarks
- **Simple and fast integration** of the ESG Futures **into the existing trading infrastructure**
- Portfolio risk based margin (PRISMA) **enables margin offsets**
- Eurex ESG futures will **lower carbon footprint**
- **Cost Efficient** to incorporate ESG into investment strategies and manage undesired sustainability risks

General Facts

- For the entire ESG offering, the index investment families are covering negative/exclusionary screening, norms-based screening, positive/best-in-class screening and sustainability themed investing
- **Stepwise extension** to complementary sustainability offerings, further regions and options
- Exclusions can help clients align their portfolios with: Social values; Financial, risk mitigation objectives; Regulations, global norms and treaties

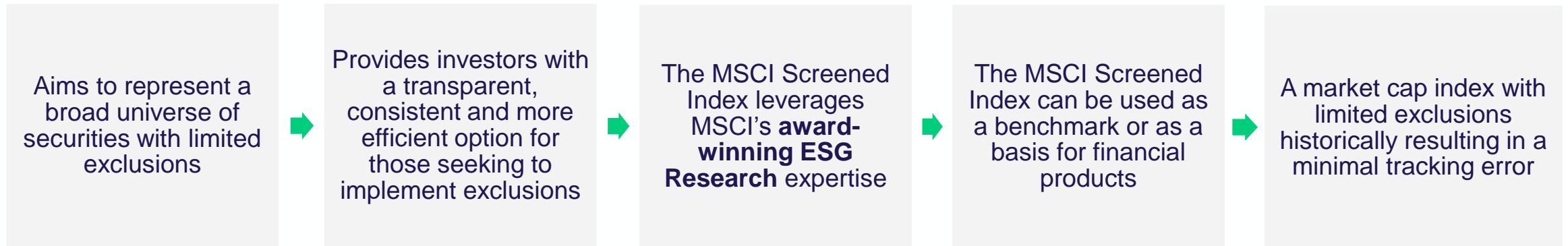
Key Values



MSCI ESG Screened Indexes are closest to benchmark (2/2)

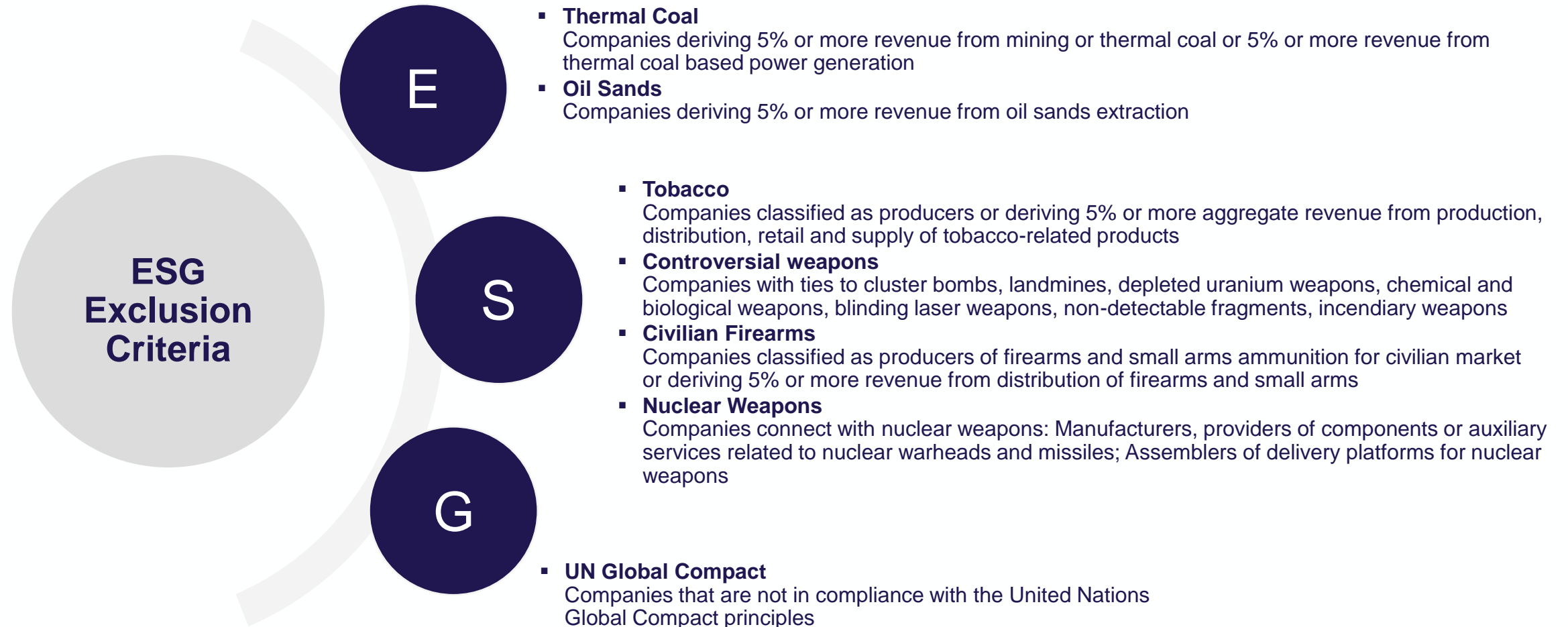
Easy access to ESG compliance without compromising performance

Why choose MSCI ESG Screened Indexes?



Exclusion Criteria for MSCI ESG Screened Indexes

Selection of Exclusion



Derivatives on MSCI World ESG Screened Index

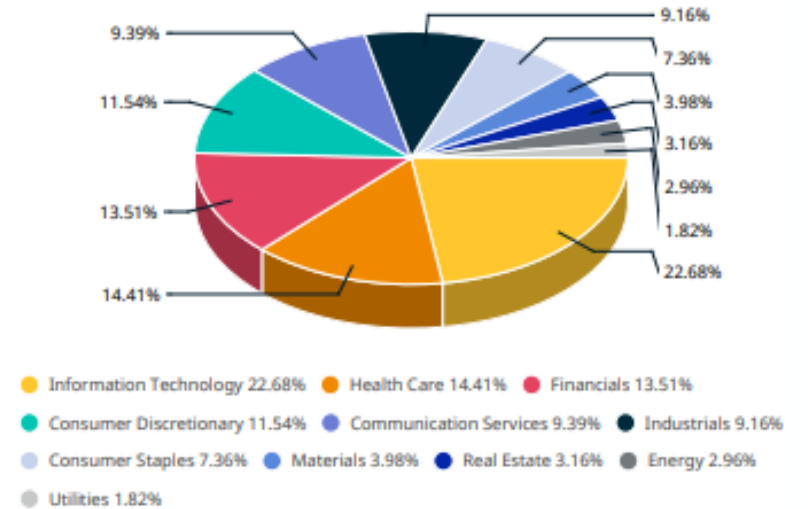
**CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)
(MAY 2012 – JUN 2020)**



ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Screened	MSCI World
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 (%) (JUN 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr	Since May 31, 2012	
MSCI World ESG Screened	2.80	20.10	4.23	-4.81	7.17	7.16	na	10.61	
MSCI World	2.65	19.36	2.84	-5.77	6.70	6.90	na	10.17	

FUNDAMENTALS (JUN 30, 2020)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI World ESG Screened	2.05	21.07	20.60	2.53
MSCI World	2.17	20.61	20.18	2.49

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2020)

	Beta	Tracking Error (%) ¹	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 World ESG Screened	1.01	0.49	3.51	16.38	14.57	na	0.39	0.46	na	0.79	33.69	2020-02-12–2020-03-23
MSCI World	1.00	0.00	3.06	16.26	14.44	na	0.37	0.45	na	0.76	34.03	2020-02-12–2020-03-23

¹ Last 12 months ² Based on monthly net returns data ³ Based on ICE LIBOR 1M

Derivatives on MSCI World ESG Screened Index

ESG Metrics

Climate change

	MSCI World Index	MSCI World ESG Screened
Climate footprint		
Carbon emissions (t CO2e/\$M invested)	115	78
Carbon intensity (t CO2e/\$M sales)	188	131
Wtd avg carbon intensity (t CO2e/\$M sales)	169	104
Low carbon transition risks		
Low carbon transition score	6.0	6.1
Solutions (%)	2.9	3.1
Product & operational transition (%)	15.8	13.9
Asset stranding (%)	0.3	0.0
Exposure to asset stranding risks		
Potential carbon emissions (t CO2e/\$M invested)	2026	1292
Fossil fuel reserves (%)	5.9	4.5
Thermal coal mining (%)	1.2	0.7
Thermal coal-based power generation (%)	3.6	1.9
Unconventional oil & gas extraction (%)	3.1	2.7
Exposure to clean technology solutions		
Clean technologies solutions (> 20% revenue)	4.6	4.9
Clean technologies solutions revenue (wtd avg %)	3.5	3.7
Green/brown net revenue exposure	1.6	2.8
Other climate metrics		
Exposure to carbon-related assets (%)	7.7	5.6
Climate-related controversies (% score ≤ 4)	0.8	0.8
Low carbon transition management score (% top quartile)	64.2	64.1

As of February 28, 2020

Integration and values

	MSCI World Index	MSCI World ESG Screened
Integration		
ESG score	6.1	6.1
ESG leaders (AAA-AA) (%)	29.2	30.1
ESG laggards (B-CCC) (%)	6.2	6.4
ESG trend positive (%)	12.4	11.4
ESG trend negative (%)	5.1	4.4
Index ESG rating	A	A
Environmental pillar score	5.6	5.7
Social pillar score	4.8	4.8
Governance pillar score	5.4	5.4
Key governance metrics		
Board independence (wtd avg %)	77.9	77.6
Female directors (wtd avg %)	28.8	28.9
Deviation from one share one vote (%)	21.8	22.2
Values		
Tobacco involvement (%)	1.2	0.0
Civilian firearms producers (%)	0.2	0.0
Ties to controversial weapons (%)	0.8	0.0
Global compact compliance violation (%)	1.9	0.0
Red flag controversies (%)	2.7	0.5
Orange flag controversies (%)	28.2	28.5

As of February 28, 2020

Derivatives on MSCI EM ESG Screened Index

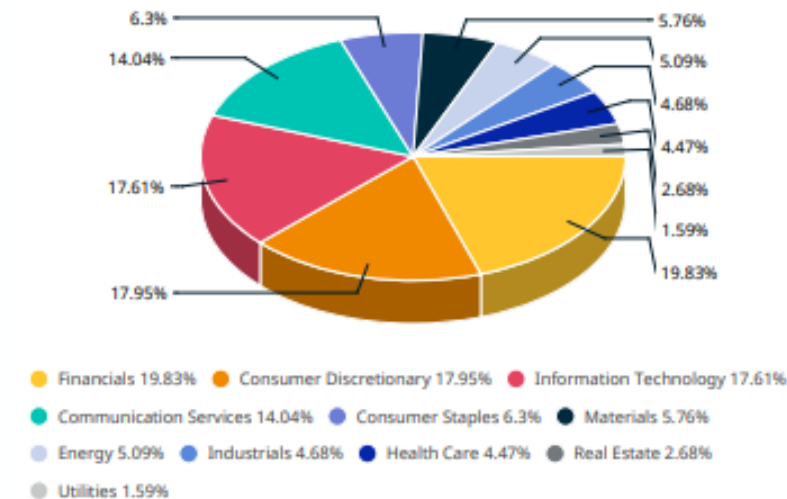
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)
(MAY 2012 – JUN 2020)



ANNUAL PERFORMANCE (%)

Year	MSCI Emerging Markets ESG Screened	MSCI Emerging Markets
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 (%) (JUN 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI Emerging Markets ESG Screened	7.62	18.09	-2.10	-8.91	2.18	3.06	na	4.07	
MSCI Emerging Markets	7.35	18.08	-3.39	-9.78	1.90	2.86	na	3.63	

FUNDAMENTALS (JUN 30, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.46	16.36	14.28	1.67
2.56	16.04	14.10	1.64

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2020)

	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	0.99	0.66	11.44	18.55	17.86	na	0.11	0.19	na	0.28	36.62	2018-01-26–2020-03-23
MSCI Emerging Markets	1.00	0.00	10.60	18.52	17.85	na	0.10	0.17	na	0.25	37.23	2018-01-26–2020-03-23

¹ Last 12 months ² Based on monthly net returns data ³ Based on ICE LIBOR 1M

Derivatives on MSCI EM ESG Screened Index

ESG Metrics

Climate change

	MSCI Emerging Markets	MSCI EM ESG Screened
Climate footprint		
Carbon emissions (t CO2e/\$M invested)	341	230
Carbon intensity (t CO2e/\$M sales)	429	294
Wtd avg carbon intensity (t CO2e/\$M sales)	301	222
Low carbon transition risks		
Low carbon transition score	5.9	6.0
Solutions (%)	1.8	1.8
Product & operational transition (%)	20.2	17.8
Asset stranding (%)	0.9	0.2
Exposure to asset stranding risks		
Potential carbon emissions (t CO2e/\$M invested)	12036	6401
Fossil fuel reserves (%)	8.7	5.7
Thermal coal mining (%)	2.3	0.9
Thermal coal-based power generation (%)	1.8	0.7
Unconventional oil & gas extraction (%)	2.9	1.8
Exposure to clean technology solutions		
Clean technologies solutions (> 20% revenue)	2.5	2.5
Clean technologies solutions revenue (wtd avg %)	2.9	2.9
Green/brown net revenue exposure	1.2	2.2
Other climate metrics		
Exposure to carbon-related assets (%)	8.3	6.6
Climate-related controversies (% score ≤ 4)	0.0	0.0
Low carbon transition management score (% top quartile)	34.2	34.5

As of February 28, 2020

Integration and values

	MSCI Emerging Markets	MSCI EM ESG Screened
Integration		
ESG score	4.7	4.8
ESG leaders (AAA-AA) (%)	10.0	10.3
ESG laggards (B-CCC) (%)	20.9	19.8
ESG trend positive (%)	13.5	13.7
ESG trend negative (%)	3.1	3.3
Index ESG rating	BB	BBB
Environmental pillar score	4.8	4.8
Social pillar score	4.9	5.0
Governance pillar score	4.0	4.0
Key governance metrics		
Board independence (wtd avg %)	56.7	56.4
Female directors (wtd avg %)	12.3	12.1
Deviation from one share one vote (%)	43.4	42.2
Values		
Tobacco involvement (%)	0.4	0.0
Civilian firearms producers (%)	0.0	0.0
Ties to controversial weapons (%)	0.2	0.0
Global compact compliance violation (%)	2.1	0.0
Red flag controversies (%)	2.3	0.1
Orange flag controversies (%)	8.6	8.7

As of February 28, 2020

Derivatives on MSCI EAFE ESG Screened Index

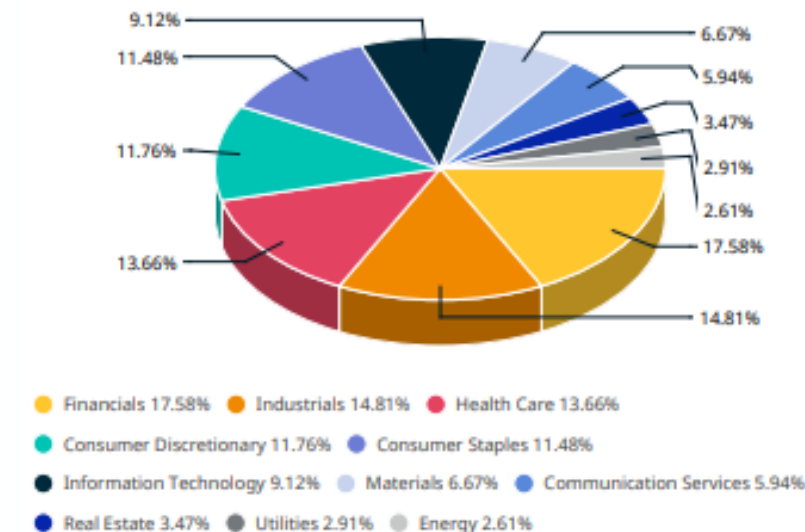
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)
(MAY 2012 – JUN 2020)



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE ESG Screened	MSCI EAFE
2019	22.43	22.01
2018	-14.27	-13.79
2017	25.13	25.03
2016	0.09	1.00
2015	-0.04	-0.81
2014	-4.61	-4.90
2013	23.88	22.78

SECTOR WEIGHTS



INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 2012
					3 Yr	5 Yr	10 Yr		
MSCI EAFE ESG Screened	3.42	15.30	-3.87	-10.50	0.94	2.05	na	6.80	
MSCI EAFE	3.40	14.88	-5.13	-11.34	0.81	2.05	na	6.49	

FUNDAMENTALS (JUN 30, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
2.62	16.34	17.61	1.54
2.80	15.82	17.07	1.53

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2020)

	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			
MSCI EAFE ESG Screened	1.00	0.65	3.47	15.13	14.43	na	0.02	0.12	na	0.50	33.72	2018-01-25–2020-03-23
MSCI EAFE	1.00	0.00	2.77	15.17	14.42	na	0.01	0.12	na	0.48	34.12	2018-01-25–2020-03-23

¹ Last 12 months ² Based on monthly net returns data ³ Based on ICE LIBOR 1M

Source: MSCI

Derivatives on MSCI EAFE ESG Screened Index

ESG Metrics

Climate change

	MSCI EAFE Index	MSCI EAFE ESG Screened
Climate footprint		
Carbon emissions (t CO2e/\$M invested)	214	158
Carbon intensity (t CO2e/\$M sales)	197	150
Wtd avg carbon intensity (t CO2e/\$M sales)	145	103
Low carbon transition risks		
Low carbon transition score	6.0	6.1
Solutions (%)	3.0	3.2
Product & operational transition (%)	21.5	19.2
Asset stranding (%)	0.1	0.0
Exposure to asset stranding risks		
Potential carbon emissions (t CO2e/\$M invested)	3861	2093
Fossil fuel reserves (%)	8.1	5.2
Thermal coal mining (%)	3.3	2.3
Thermal coal-based power generation (%)	3.4	2.0
Unconventional oil & gas extraction (%)	3.5	2.5
Exposure to clean technology solutions		
Clean technologies solutions (> 20% revenue)	4.6	4.8
Clean technologies solutions revenue (wtd avg %)	3.9	4.1
Green/brown net revenue exposure	2.5	4.5
Other climate metrics		
Exposure to carbon-related assets (%)	7.9	5.7
Climate-related controversies (% score ≤ 4)	0.8	0.7
Low carbon transition management score (% top quartile)	73.7	73.0

As of March 31, 2020

Integration and values

	MSCI EAFE Index	MSCI EAFE ESG Screened
Integration		
ESG score	6.8	6.9
ESG leaders (AAA-AA) (%)	40.7	42.9
ESG laggards (B-CCC) (%)	2.8	2.5
ESG trend positive (%)	11.2	9.7
ESG trend negative (%)	5.4	4.5
Index ESG rating	A	AA
Environmental pillar score	5.9	6.0
Social pillar score	5.2	5.2
Governance pillar score	5.6	5.7
Key governance metrics		
Board independence (wtd avg %)	69.1	68.2
Female directors (wtd avg %)	27.9	27.7
Deviation from one share one vote (%)	26.1	25.0
Values		
Tobacco involvement (%)	1.7	0.0
Civilian firearms producers (%)	0.3	0.0
Ties to controversial weapons (%)	0.0	0.0
Global compact compliance violation (%)	4.4	0.0
Red flag controversies (%)	4.4	0.1
Orange flag controversies (%)	26.3	26.6

As of March 31, 2020

Derivatives on MSCI Japan ESG Screened Index

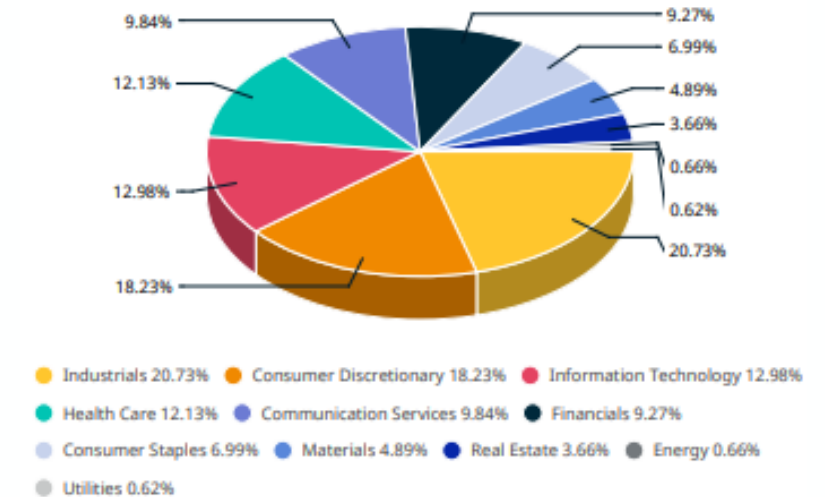
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)
(MAY 2012 – JUN 2020)



ANNUAL PERFORMANCE (%)

Year	MSCI Japan ESG Screened	MSCI Japan
2019	21.02	19.61
2018	-13.48	-12.88
2017	24.83	23.99
2016	3.10	2.38
2015	8.83	9.57
2014	-3.77	-4.02
2013	27.39	27.16

SECTOR WEIGHTS



INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Div Yld (%)	P/E	P/E Fwd	P/BV
					3 Yr	5 Yr	10 Yr	Since May 31, 2012				
MSCI Japan ESG Screened	0.13	12.08	3.57	-6.93	3.40	3.80	na	7.98	2.44	16.25	16.74	1.28
MSCI Japan	-0.01	11.61	3.10	-7.12	2.97	3.45	na	7.62	2.48	15.86	16.45	1.27

FUNDAMENTALS (JUN 30, 2020)

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2020)

	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 Japan ESG Screened	1.01	0.55	2.50	13.54	13.80	na	0.18	0.25	na	0.59	29.98	2018-01-24–2020-03-20
MSCI Japan	1.00	0.00	2.43	13.24	13.51	na	0.15	0.22	na	0.57	29.99	2018-01-24–2020-03-20

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

Derivatives on MSCI Japan ESG Screened Index

ESG Metrics

Climate change

	MSCI Japan Index	MSCI Japan ESG Screened
Climate footprint		
Carbon emissions (t CO2e/\$M invested)	223	144
Carbon intensity (t CO2e/\$M sales)	179	119
Wtd avg carbon intensity (t CO2e/\$M sales)	93	71
Low carbon transition risks		
Low carbon transition score	6.1	6.1
Solutions (%)	3.8	3.9
Product & operational transition (%)	19.5	18.7
Asset stranding (%)	0.0	0.0
Exposure to asset stranding risks		
Potential carbon emissions (t CO2e/\$M invested)	460	402
Fossil fuel reserves (%)	5.7	5.2
Thermal coal mining (%)	4.3	4.1
Thermal coal-based power generation (%)	2.8	1.7
Unconventional oil & gas extraction (%)	1.5	1.5
Exposure to clean technology solutions		
Clean technologies solutions (> 20% revenue)	5.2	5.3
Clean technologies solutions revenue (wtd avg %)	5.4	5.5
Green/brown net revenue exposure	5.4	12.2
Other climate metrics		
Exposure to carbon-related assets (%)	2.3	1.2
Climate-related controversies (% score ≤ 4)	0.0	0.0
Low carbon transition management score (% top quartile)	72.1	73.2

As of February 28, 2020

Integration and values

	MSCI Japan Index	MSCI Japan ESG Screened
Integration		
ESG score	5.8	5.9
ESG leaders (AAA-AA) (%)	22.9	23.5
ESG laggards (B-CCC) (%)	7.1	7.2
ESG trend positive (%)	15.2	15.7
ESG trend negative (%)	4.6	3.0
Index ESG rating	A	A
Environmental pillar score	5.9	5.9
Social pillar score	5.3	5.3
Governance pillar score	4.3	4.3
Key governance metrics		
Board independence (wtd avg %)	38.2	38.3
Female directors (wtd avg %)	9.6	9.5
Deviation from one share one vote (%)	2.8	2.4
Values		
Tobacco involvement (%)	1.8	0.0
Civilian firearms producers (%)	0.1	0.0
Ties to controversial weapons (%)	0.0	0.0
Global compact compliance violation (%)	0.2	0.0
Red flag controversies (%)	0.2	0.0
Orange flag controversies (%)	13.8	12.4

As of February 28, 2020

Derivatives on MSCI USA ESG Screened Index

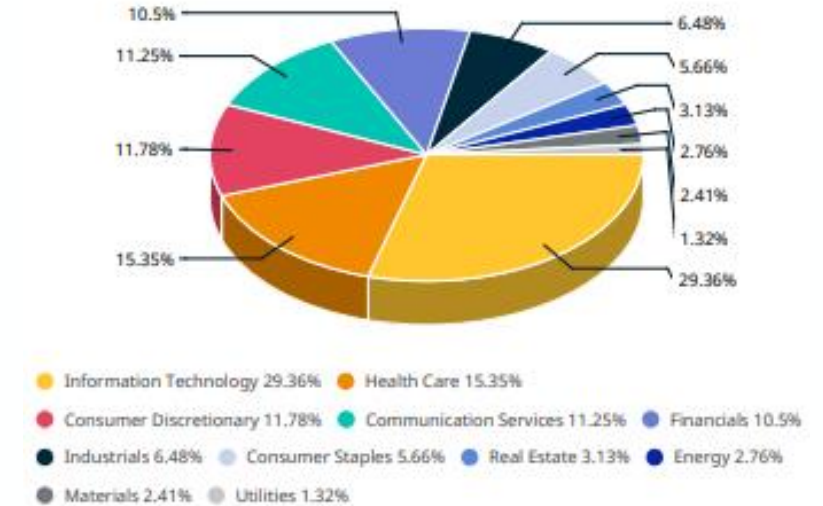
CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD)
(MAY 2012 – JUN 2020)



ANNUAL PERFORMANCE (%)

Year	MSCI USA ESG Screened	MSCI USA
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 (%) (JUN 30, 2020)

	ANNUALIZED								FUNDAMENTALS (JUN 30, 2020)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 2012	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA ESG Screened	2.47	22.48	9.06	-1.58	10.93	10.42	na	13.35	1.72	24.65	22.69	3.69
MSCI USA	2.24	21.58	7.79	-2.45	10.39	10.10	na	12.95	1.80	24.33	22.28	3.69

INDEX RISK AND RETURN CHARACTERISTICS (MAY 31, 2012 – JUN 30, 2020)

	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 USA ESG Screened	1.01	0.52	3.45	17.38	15.13	na	0.58	0.65	na	0.97	33.95	2020-02-19–2020-03-23
MSCI USA	1.00	0.00	3.12	17.18	14.95	na	0.56	0.63	na	0.95	34.16	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

Derivatives on MSCI USA ESG Screened Index

ESG Metrics

Climate change

	MSCI USA Index	MSCI USA ESG Screened
Climate footprint		
Carbon emissions (t CO2e/\$M invested)	77	48
Carbon intensity (t CO2e/\$M sales)	172	110
Wtd avg carbon intensity (t CO2e/\$M sales)	170	97
Low carbon transition risks		
Low carbon transition score	6.1	6.2
Solutions (%)	3.1	3.3
Product & operational transition (%)	11.7	10.2
Asset stranding (%)	0.0	0.0
Exposure to asset stranding risks		
Potential carbon emissions (t CO2e/\$M invested)	962	986
Fossil fuel reserves (%)	4.2	3.9
Thermal coal mining (%)	0.2	0.0
Thermal coal-based power generation (%)	3.8	1.9
Unconventional oil & gas extraction (%)	2.4	2.5
Exposure to clean technology solutions		
Clean technologies solutions (> 20% revenue)	4.3	4.6
Clean technologies solutions revenue (wtd avg %)	3.4	3.4
Green/brown net revenue exposure	1.5	2.3
Other climate metrics		
Exposure to carbon-related assets (%)	6.6	5.0
Climate-related controversies (% , score ≤ 4)	0.6	0.6
Low carbon transition management score (% top quartile)	60.2	60.0

As of February 28, 2020

Integration and values

	MSCI USA Index	MSCI USA ESG Screened
Integration		
ESG score	5.7	5.7
ESG leaders (AAA-AA) (%)	23.5	23.7
ESG laggards (B-CCC) (%)	7.9	8.4
ESG trend positive (%)	12.4	11.8
ESG trend negative (%)	4.7	4.3
Index ESG rating	BBB	BBB
Environmental pillar score	5.5	5.6
Social pillar score	4.6	4.7
Governance pillar score	5.3	5.3
Key governance metrics		
Board independence (wtd avg %)	81.8	81.6
Female directors (wtd avg %)	29.0	29.1
Deviation from one share one vote (%)	18.2	19.4
Values		
Tobacco involvement (%)	0.9	0.0
Civilian firearms producers (%)	0.2	0.0
Ties to controversial weapons (%)	1.3	0.0
Global compact compliance violation (%)	0.6	0.0
Red flag controversies (%)	1.9	0.7
Orange flag controversies (%)	28.1	28.1

As of February 28, 2020

Product Specifications

	MSCI World ESG Screened futures	MSCI EM ESG Screened futures	MSCI EAFE ESG Screened futures	MSCI USA ESG Screened futures	MSCI Japan ESG Screened futures
EUREX Product Code	FMSW	FMSM	FMSF	FMSU	FMSJ
Index Type	USD/NTR	USD/NTR	USD/NTR	USD/NTR	USD/NTR
Bloomberg Product Code	HRLA	HRRA	HRWA	HRIA	HRYA
Contract Multiplier (USD)	USD 10 per Index point				
Minimum Price Change	USD 0.5 index points				
Minimum Block Trade Size	100	50	50	100	50
Price Quotation	In points with two decimal places				
Contract months/Maturities	Up to 36 months; quarterly months				
Daily settlement price	Volume-weighted average during the last minute before 17:30 CET				
Settlement	Cash settlement, payable on the first exchange day following the Final Settlement Day				
Final settlement price	The final settlement price for MSCI ESG Screened derivatives is the index closing price on the last trading day.				
Last Trading day	3rd Friday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the Last Trading Day is at 22:00 CET/CEST				
Final Settlement day	The final settlement day is the trading day following the last trading day.				
Trading Hours (CET)	Onbook Pre-Trading Period: 01:00-01:10 CET; Continuous Trading: 01:10-22:00 CET; Post-Trading Period: 22:00-22:10 CET				
	Offbook Trading Period: 01:15-22:00 CET; Post-Trading Period: 22:00-22:10 CET				
Flexible contracts	Available				
CFTC Approved	Yes				
Underlying MSCI Factsheet	MSCI World ESG Screened	MSCI EM ESG Screened	MSCI EAFE ESG Screened	MSCI USA ESG Screened	MSCI Japan ESG Screened

Source: https://www.eurex.com/resource/blob/1736802/3c240e6ffa2235b577e2ea838e5d2209/data/Eurex_Circular_006_20_en_Attach1.pdf

Thank you!

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