

### 3. Details

#### I. Index Total Return Futures

##### A. MSCI TRFs Contract Specifications overview

Contract Specification	MSCI World Index TRF	MSCI EAFE Index TRF	MSCI EM Index TRF
Product ID	TMWO	TMFA	TMEM
Underlying MSCI Indices	MSCI World - NTR, USD (M1WO Index)	MSCI EAFE - NTR, USD (M1EA Index)	MSCI Emerging Markets - NTR, USD (M1EF Index)
Accrued Funding & Daily Funding (index points)	<p><b>General Principles:</b></p> <p><b>Accrued Funding</b> in index points will be calculated daily until Third Friday (Expiry Day) including. Accrued Funding is accumulated from the product launch date (i.e., 11 March 2024) and represents the accumulated value of Daily Funding to (and including) each Trading Day.</p> <p><b>Daily Funding</b> will be calculated on each Trading Day based on the overnight cost of funding the index and is based on the previous Index Close, the Reference Overnight Interest Rate and the Funding Days period.</p> <p><b>Special provision and intraday calculation of Daily Funding and update of the Accrued Funding:</b></p> <p><b>Session 1:</b> Accrued Funding will be unchanged from previous day's value</p> $\text{Accrued Funding } (t) = \text{Accrued Funding } (t-1)$ <p><b>Session 2:</b> Once the Funding rate SOFR (t-1) is available, Daily Funding will therefore be calculated and Accrued Funding will be incrementally updated prior to the (re-)start of trading for Session 2.</p> $\text{Accrued Funding } (t) = \text{Accrued Funding } (t-1) + \text{Daily Funding } (t)$ <p><i>Note: If Current Trading Day (t) is a US Holiday, Funding Days and therefore Daily Funding = zero</i></p>		

Contract Specification	MSCI World Index TRF	MSCI EAFE Index TRF	MSCI EM Index TRF
Trading Hours	<p><b>Session 1:</b></p> <p><b>Order Book (TAC only):</b></p> <ul style="list-style-type: none"> <li>Pre-trading Period: 01:00 – 01:30 CET (02:00 – 02:30 CEST)</li> <li>Continuous Trading: 01:30 – 13:00 CET (02:30 – 13:00 CEST)</li> </ul> <p><b>Off-Book (TAC and TAM):</b></p> <ul style="list-style-type: none"> <li>Off-book Trading Period: 01:30 – 13:00 CET (02:30 – 13:00 CEST)</li> </ul> <p><b>Session 2:</b></p> <p><b>Order Book (TAC only):</b></p> <ul style="list-style-type: none"> <li>Pre-trading Period: 13:00 – 14:30 CET/CEST</li> <li>Continuous Trading: 14:30 – 22:00 CET/CEST</li> <li>Last Trading Day: Continuous trading until 22:00 CET/CEST</li> </ul> <p><b>Off-Book (TAC and TAM):</b></p> <ul style="list-style-type: none"> <li>Off-book Trading Period: 14:30 – 22:00 CET</li> <li>Last Trading Day: TES trading until 22:00 CET</li> </ul>		

**B. Delta-neutral Trade-at-Market Trades**

Products for which the Delta-neutral Trade-at-Market functionality will be available:

Products		Minimum number of contracts traded
Index Total Return Futures (“TRF”)	Index Futures Contract	
Index Total Return Futures Contracts on MSCI World (NTR, USD) (TMWO)	Futures Contracts on MSCI World Index (NTR, USD) (FMWO)	10
Index Total Return Futures Contracts on MSCI EAFE (NTR, USD) (TMFA)	Futures Contracts on MSCI EAFE Index (NTR, USD) (FMFA)	10
Index Total Return Futures Contracts on MSCI Emerging Markets (NTR, USD) (TMEM)	Futures Contracts on MSCI Emerging Markets Index (NTR, USD) (FMEM)	10

**II. Dividend Derivatives**

The contract expirations for the following Single Stock Dividend Futures will be extended up to seven years:

Eurex Product ID	Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
S3SD	Banco Santander S.A.	XC000A1CRK97	ES21	EUR	DE000A2GGF78
G3ZF	ENGIE S.A.	XC000A1CRLL2	FR21	EUR	DE000A2YY3Z6
I3ES	Intesa Sanpaolo S.p.A.	XC000A1DKDF4	IT21	EUR	DE000A1KQNR8
F2IA	Stellantis N.V.	XC000A2X2GS8	IT21	EUR	DE000A2YYX49
F3IA	Stellantis N.V.	XC000A2X2GS8	IT21	EUR	DE000A2QJM09
T32NE	Telefonica	XC000A1DKC10	ES21	EUR	DE000A160YZ9
V2VD	Veolia Environnement S.A.	XC000A13RNC9	FR21	EUR	DE000A13RN33
V3VD	Veolia Environnement S.A.	XC000A13RNC9	FR21	EUR	DE000A3C4375

Eurex Product ID	Contract size	Minimum price change	Minimum Block Trade size	Maximum term (years)
S3SD	1000	0.001	250	7
G3ZF	1000	0.001	100	7
I3ES	1000	0.001	500	7
F2IA	1000	0.001	50	7
F3IA	1000	0.001	50	7
T32NE	1000	0.001	250	7
V2VD	1000	0.001	50	7
V3VD	1000	0.001	50	7