

MSCI Derivatives from Eurex Exchange

Futures contract specifications – Regional and country indexes

Index name MSCI	Currency	Index type	Eurex product ID	Multiplier	Tick	U.S. appr.	Bloomberg code (F)	Bloomberg (index at end of day)	Reuters RIC (F)	Reuters (index at end of day)
MSCI regional indexes										
AC ASEAN	USD	NTR	FMSE	10	1	Yes	UJCA	NDUESEA Index	0#FMSE:	.dMISU00000NUS
AC Asia	USD	NTR	FMAA	100	0.1	Yes	UJBA	NDAUACA Index	0#FMAA:	.dMIAS00000NUS
AC Asia ex Japan	USD	NTR	FMXJ	100	0.1		UJEA	NDUECAXJ Index	0#FMXJ:	.dMIAX00000NUS
AC Asia Pacific	USD	NTR	FMAP	100	0.1	*	FJCA	NDUEACAP Index	0#FMAP:	.dMIAP00000NUS
AC Asia Pacific ex Japan	USD	NTR	FMAS	100	0.1	Yes	ZAPA	NDUECAPF Index	0#FMAS:	.dMISX00000NUS
ACWI	USD	NTR	FMAC	100	0.05	Yes	ZTLA	NDUEACWF Index	0#FMAC:	.dMIWD00000NUS
ACWI	EUR	NTR	FMAE	100	0.05	Yes	ZTEA	NDEEWNR Index	0#FMAE:	.dMIWD00000NEU
ACWI ex USA	USD	NTR	FMXU	100	0.05	Yes	FJDA	NDUEACVZ Index	0#FMXU:	.dMIWU00000NUS
EAFE	USD	NTR	FMFA	10	1	Yes	FFAA	NDDUEAFE Index	0#FMFA:	.dMIEA00000NUS
EAFE	USD	Price	FMFP	50	0.5	Yes	FFPA	MSDUEAFE Index	0#FMFP:	.dMIEA00000PUS
EM EMEA ex Turkey	USD	NTR	FMXT	50	0.5	Yes	FMTA	M1CXTUR Index	0#FMXT:	.dMIET00000NUS
EM Growth	USD	NTR	FMMG	100	0.1	Yes	FMWA	NDUEEGFN Index	0#FMMG:	.dMIEF00000GUS
EM LatAm ex Brazil	USD	NTR	FMXB	10	0.5	Yes	FLPA	M1LA7 Index	0#FMXB:	.dMIEFLab000NUS
EM Value	USD	NTR	FMMV	100	0.1	Yes	FMPA	NUVEEMVN Index	0#FMMV:	.dMIEF00000VUS
Emerging Markets	USD	NTR	FMEM	100	0.1	Yes	ZTSA	NDUEEGF Index	0#FMEM:	.dMIEF00000NUS
Emerging Markets	USD	Price	FMEF	50	0.1	Yes	RBEA	MSEUEGF Index	0#FMEF:	.dMIEF00000PUS
Emerging Markets	EUR	NTR	FMEN	100	0.1	Yes	RZIA	MSDEEMN Index	0#FMEN:	.dMIEF00000NEU
Emerging Markets Asia	USD	NTR	FMEA	100	0.1	Yes	ZTWA	NDUEEGFA Index	0#FMEA:	.dMIMS00000NUS
Emerging Markets Asia ex Korea	USD	NTR	FMXK	10	0.5		MXAA	M1CXNPSA Index	0#FMXK:	.dMIMS00000NUS
Emerging Markets EMEA	USD	NTR	FMEE	100	0.1	Yes	ZTYA	NDDUEMEA Index	0#FMEE:	.dMIEF00000NUS
Emerging Markets Latin America	USD	NTR	FMEL	100	0.1	Yes	ZULA	NDUEEGFL Index	0#FMEL:	.dMILA00000NUS
EMU	EUR	NTR	FMMU	100	0.05	Yes	FJIA	MSDEEMUN Index	0#FMMU:	.dMIEM00000NEU
EMU	EUR	GTR	FMGM	100	0.05	Yes	LTRA	MSDEEMUG Index	0#FMGM:	.dMIEM00000GEU
EMU Growth	EUR	NTR	FMIG	100	0.1	Yes	FNOA	M7EMUDOG Index	0#FMIG:	.dMIEM00000NEU
EMU Value	EUR	NTR	FMIV	100	0.1	Yes	FMYA	M7EMUDOV Index	0#FMIV:	.dMIEM00000VNEU
Europe	EUR	NTR	FMEU	100	0.05	Yes	ZRPA	MSDEE15N Index	0#FMEU:	.dMIEU00000NEU
Europe	EUR	Price	FMEP	100	0.05	Yes	RZAA	MSEREURP Index	0#FMEP:	.dMIEU00000PEU
Europe	USD	NTR	FMED	10	1	Yes	FJLA	NDDUE15 Index	0#FMED:	.dMIEU00000NUS
Europe	EUR	GTR	FMGE	100	0.05	Yes	TLRA	MSDEE15G Index	0#FMGE:	.dMIEU00000GEU
Europe	USD	GTR	FMGU	10	1	Yes	RTLA	GDDUE15 Index	0#FMGU:	.dMIEU00000GUS
Europe ex CH	EUR	NTR	FMXS	100	0.05	Yes	FJOA	MSDEEXZN Index	0#FMXS:	.dMIEU00000NEU
Europe Growth	EUR	NTR	FMEG	100	0.05	Yes	PTPA	MSGEUNTR Index	0#FMEG:	.dMIEU00000NEU
Europe Value	EUR	NTR	FMEV	100	0.05	Yes	KAYA	MSVEUNTR Index	0#FMEV:	.dMIEU00000VNEU
Frontier	USD	NTR	FMFM	10	0.5	Yes	ZFPA	MSEUFMSN Index	0#FMFM:	.dMI7400000NUS
Kokusai	USD	GTR	FMKG	10	1	Yes	ZRAA	GDDUKOK Index	0#FMKG:	.dMIKO00000GUS
Kokusai	USD	NTR	FMKN	10	1	Yes	ZQWA	NDDUKOK Index	0#FMKN:	.dMIKO00000NUS
North America	USD	GTR	FMGA	10	1	Yes	TFDA	GDDUNA Index	0#FMGA:	.dMINA00000GUS
North America	USD	NTR	FMNA	10	1	Yes	KNRA	NDDUNA Index	0#FMNA:	.dMINA00000NUS
Pacific	USD	NTR	FMPA	10	1	Yes	FKBA	NDDUP Index	0#FMPA:	.dMIPC00000NUS
Pacific	USD	GTR	FMPG	10	1	Yes	FKCA	GDDUP Index	0#FMPG:	.dMIPC00000GUS
Pacific ex Japan	USD	NTR	FMPX	10	1	Yes	ZSIA	NDDUPXJ Index	0#FMPX:	.dMIPC00000NUS
World	USD	NTR	FMWO	10	1	Yes	ZWPA	NDDUWI Index	0#FMWO:	.dMIWO00000NUS
World	USD	Price	FMWP	10	0.5	Yes	RVPA	MSDUWI Index	0#FMWP:	.dMIWO00000PUS
World	EUR	NTR	FMWN	100	0.05	Yes	RSWA	MSDEWIN Index	0#FMWN:	.dMIWO00000NEU
World	EUR	GTR	FMWE	100	0.05	Yes	JNPA	GSESWRLD Index	0#FMWE:	.dMIWO00000GEU
World	USD	GTR	FMWG	10	1	Yes	HKRA	GDDUWI Index	0#FMWG:	.dMIWO00000GUS
World Growth	USD	NTR	FMOG	10	1	Yes	FGRA	NDUGWI Index	0#FMOG:	.dMIWO00000GUS
World Midcap	USD	NTR	FMMW	50	0.5	Yes	ZQYA	MMDUWORN Index	0#FMMW:	.dMIWO00000NUS
World Value	USD	NTR	FMOV	10	1	Yes	FMOA	NDUVWI Index	0#FMOV:	.dMIWO00000VUS
MSCI country indexes										
Australia	USD	NTR	FMAU	10	1	Yes	ZTOA	NDDUAS Index	0#FMAU:	.dMIAU00000NUS
Canada	USD	NTR	FMCA	10	1	Yes	LTWA	NDDUCA Index	0#FMCA:	.dMICA00000NUS
Canada	USD	GTR	FMGC	10	1	Yes	ZTBA	GDDUCA Index	0#FMGC:	.dMICA00000GUS
Chile	USD	NTR	FMCL	50	0.1		ZUOA	NDEUSCH Index	0#FMCL:	.dMICL00000NUS
China Free	USD	NTR	FMCN	50	0.1	Yes	ZUYA	MSCNXNS Index	0#FMCN:	.dMICN00000FNS
Colombia	USD	NTR	FMCO	10	1		ZVBA	NDEUSCO Index	0#FMCO:	.dMICO00000NUS
Czech Rep	USD	NTR	FMCZ	50	0.1		ZVCA	NDEUSCZ Index	0#FMCZ:	.dMICZ00000NUS
Egypt	USD	NTR	FMEY	50	0.5		ZVDA	NDEUSEG Index	0#FMEY:	.dMIEG00000NUS
France	EUR	NTR	FMFR	100	0.05	Yes	LGTA	MSDEFRN Index	0#FMFR:	.dMIFR00000NEU
France	EUR	GTR	FMGF	100	0.05	Yes	LGOA	MSDEFRG Index	0#FMGF:	.dMIFR00000GEU
Hong Kong	USD	NTR	FMHK	1	10	Yes	ZSSA	NDDUHK Index	0#FMHK:	.dMIHK00000NUS
Hungary	USD	NTR	FMHU	100	0.1		ZVEA	NDEUSHG Index	0#FMHU:	.dMIHU00000NUS
India	USD	NTR	FMIN	100	0.1	Yes	ZVLA	NDEUSIA Index	0#FMIN:	.dMIIN00000NUS
Indonesia	USD	NTR	FMID	10	0.5	Yes	ZSRA	NDEUINF Index	0#FMID:	.dMIID00000NUS
Japan	USD	NTR	FMJP	10	1	Yes	FMIA	NDDUJN Index	0#FMJP:	.dMIJP00000NUS
Japan	USD	GTR	FMJG	10	1	Yes	FJPA	GDDUJN Index	0#FMJG:	.dMIJP00000GUS
Japan	JPY	NTR	FMJY	1,000	0.5		JMYA	M7JPE Index	0#FMJY:	.dMIJP00000NJP
Malaysia	USD	NTR	FMMY	100	0.1	Yes	ZVOA	NDDUMAF Index	0#FMMY:	.dMIMY00000NUS
Mexico	USD	NTR	FMMX	50	0.1	Yes	ZVPA	NDEUMXF Index	0#FMMX:	.dMIMX00000NUS
Morocco	USD	NTR	FMMA	100	0.1		ZVRA	NDEUSMO Index	0#FMMA:	.dMIMA00000NUS
New Zealand	USD	NTR	FMNZ	100	0.1		ZTIA	NDDUNZ Index	0#FMNZ:	.dMINZ00000NUS
Pakistan	USD	NTR	FMPK	50	0.5		UJDA	MSEIPKUN Index	0#FMPK:	.dMIPK00000NUS
Peru	USD	NTR	FMPE	10	0.5		ZVTA	NDEUSPR Index	0#FMPE:	.dMIPE00000NUS

Futures contract specifications – Regional and country indexes

Index name	Currency	Index type	Eurex product ID	Multiplier	Tick	U.S. appr.	Bloomberg code (F)	Bloomberg (index at end of day)	Reuters RIC (F)	Reuters (index at end of day)
MSCI										
MSCI country indexes										
Philippines	USD	NTR	FMPH	50	0.1		ZVWA	NDEUPHF Index	0#FMPH:	.dMIPH00000NUS
Poland	USD	NTR	FMPL	100	0.1		ZVYA	NDEUSPO Index	0#FMPL:	.dMIPL00000NUS
Qatar	USD	NTR	FMQA	10	0.5		ZRDA	MGCUCAN Index	0#FMQA:	.dMIQA00000NUS
Russia	USD	NTR	FMRS	50	0.1		ZWBA	NDEUSRU Index	0#FMRS:	.dMIRU00000NUS
Russia	USD	Price	FMRU	10	0.1		FXPA	MSEUSRUS Index	0#FMRU:	.dMIRU00000PUS
Singapore	USD	NTR	FMSI	5	1		FPPA	M1SGE Index	0#FMSI:	.dMISG00000NUS
South Africa	USD	NTR	FMZA	100	0.1		ZWLA	NDEUSSA Index	0#FMZA:	.dMIZA00000NUS
Taiwan	USD	NTR	FMTW	100	0.1		FPOA	NDEUSTW Index	0#FMTW:	.dMITW00000NUS
Thailand	USD	NTR	FMTH	10	0.5	Yes	ZWOA	NDEUTHF Index	0#FMTH:	.dMITH00000NUS
UAE	USD	NTR	FMUA	50	0.1		ZRTA	MGCUAEN Index	0#FMUA:	.dMIAE00000NUS
UK	GBP	NTR	FMUK	10	1	Yes	ZSLA	M1GB Index	0#FMUK:	.dMIGB00000NGB
UK	USD	NTR	FMDK	10	1	Yes	QBSA	NDDUUK Index	0#FMDK:	.dMIGB00000NUS
USA	USD	NTR	FMUS	10	1	Yes	ZSOA	NDDUUS Index	0#FMUS:	.dMIUS00000NUS
USA	USD	GTR	FMGS	10	1	Yes	JHTA	GDDUUS Index	0#FMGS:	.dMIUS00000GUS

Futures contract specifications – Factor indexes

Index name	Currency	Index type	Eurex product ID	Multiplier	Tick	U.S. appr.	Bloomberg code (F)	Bloomberg (index at end of day)	Reuters RIC (F)	Reuters (index at end of day)
MSCI										
USA Equal Weighted	USD	NTR	FMUE	10	1	*	FJRA	M1USEW Index	0#FMUE:	.dMIUS00000ENUS
USA Momentum	USD	NTR	FMUM	10	1	*	FJTA	M1USMMT Index	0#FMUM:	.dMIUS00000KNUS
USA Quality	USD	NTR	FMUQ	10	1	*	FJWA	M1NAUSQL Index	0#FMUQ:	.dMIUS00000VNUS
USA Value Weighted	USD	NTR	FMUV	10	1	*	FJYA	M1USVWG Index	0#FMUV:	.dMIUS00000PNUS

Options contract specifications – Regional and country indexes

Index name	Currency	Index type	Eurex product ID	Multiplier	Tick	SEC class no-action relief**	Bloomberg code (O)	Bloomberg (index at end of day)	Reuters RIC (O)	Reuters (index at end of day)
MSCI										
MSCI regional indexes										
AC Asia Pacific ex Japan	USD	NTR	OMAS	100	0.1		M1APJ <Index> OMON	NDUECAPF Index	0#OMAS*.EX	.dMISX00000NUS
EAFE	USD	NTR	OMFA	10	0.1	Yes	NDDUEAFE <Index> OMON	NDDUEAFE Index	0#OMFA*.EX	.dMIEA00000NUS
EAFE	USD	Price	OMFP	50	0.1	Yes	DMSCIEA1 <Index> OMON	MSDUEAFE Index	0#OMFP*.EX	.dMIEA00000PUS
EM	USD	Price	OMEF	50	0.1		DMSCIEF1 <Index> OMON	MSEUEGF Index	0#OMEF*.EX	.dMIEF00000PUS
EM	EUR	NTR	OMEN	100	0.1		MBEF <Index> OMON	MSDEEEMN Index	0#OMEN*.EX	.dMIEF00000NEU
EM Asia	USD	NTR	OMEA	100	0.1		M1MS <Index> OMON	NDUEEGFA Index	0#OMEA*.EX	.dMIMS00000NUS
EM EMEA	USD	NTR	OMEE	100	0.1	Yes	M1EE <Index> OMON	NDDUEMEA Index	0#OMEE*.EX	.dMIEE00000NUS
EM Latin America	USD	NTR	OMEL	100	0.1		M1LA <Index> OMON	NDUEEGFL Index	0#OMEL*.EX	.dMILA00000NUS
Emerging Markets (EM)	USD	NTR	OMEM	100	0.1		M1EF <Index> OMON	NDUEEGF Index	0#OMEM*.EX	.dMIEF00000NUS
Europe	EUR	NTR	OMEU	100	0.01	Yes	M7EU <Index> OMON	MSDEE15N Index	0#OMEU*.EX	.dMIEU00000NEU
Europe	EUR	Price	OMEP	100	0.01	Yes	MXEU <Index> OMON	MSEREURP Index	0#OMEP*.EX	.dMIEU00000PEU
Europe Growth	EUR	NTR	OMEG	100	0.01	Yes	M7EU000G <Index> OMON	MSGEUNTR Index	0#OMEG*.EX	.dMIEU00000GNEU
Europe Value	EUR	NTR	OMEV	100	0.01	Yes	M7EU000V <Index> OMON	MSVEUNTR Index	0#OMEV*.EX	.dMIEU00000VNEU
World	USD	NTR	OMWO	10	0.1		M1WO <Index> OMON	NDDUWI Index	0#OMWO*.EX	.dMIWO00000NUS
World	USD	Price	OMWP	10	0.1		MXWO <Index> OMON	MSDUWI Index	0#OMWP*.EX	.dMIWO00000PUS
World	EUR	NTR	OMWN	100	0.1		MBWO <Index> OMON	MSDEWIN Index	0#OMWN*.EX	.dMIWO00000NEU
MSCI country indexes										
China Free	USD	NTR	OMCN	50	0.1		MSCNXNUS <Index> OMON	MSCNXNUS Index	0#OMCN*.EX	.dMICN00000FNUS
Japan	USD	NTR	OMJP	10	0.1	Yes	NDDUJN <Index> OMON	NDDUJN Index	0#OMJP*.EX	.dMIJP00000NUS
Russia	USD	Price	OMRU	10	0.1	Yes	MXRU10 <Index> OMON	MSEUSRUS Index	0#OMRU*.EX	.dMIRU00000PUS

Last modified as of 10 October 2017

* These products are currently not available for trading directly via terminals in the U.S. CFTC approval is currently pending (as of 10 October 2017).

** SEC class no-action relief – familiarization activities possible to eligible U.S. persons: QIBs, banks, broker dealers, insurance companies. Refer to the following link for further details. <http://bit.ly/2tgtBMH>

Find further information on our website www.eurexchange.com/msci or contact

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