

MSCI Derivatives from Eurex Exchange

Futures contract specifications

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 Developed										
MSCI EAFE	USD	Price	FMFP	50	0.50	Y	FFPA	MSDUEAFE Index	0#FMFP:	.dMIEA00000PUS
MSCI EAFE	USD	NTR	FMFA	10	1.00	Y	FFAA	NDDUEAFE Index	0#FMFA:	.dMIEA00000NUS
MSCI EMU	EUR	NTR	FMMU	100	0.05	Y	FJIA	MSDEEMUN Index	0#FMMU:	.dMIEM00000NEU
MSCI EMU	EUR	GTR	FMGM	100	0.05	Y	LTRA	MSDEEMUG Index	0#FMGM:	.dMIEM00000GEU
MSCI EMU Growth	EUR	NTR	FMIQ	100	0.10	N	FNOA	M7EMUDOG Index	0#FMIG:	.dMIEM00000NEU
MSCI EMU Value	EUR	NTR	FMIQ	100	0.10	N	FMYA	M7EMUDOV Index	0#FMIV:	.dMIEM00000NEU
MSCI Europe	EUR	NTR	FMEU	100	0.05	Y	ZRPA	MSDEE15N Index	0#FMEU:	.dMIEU00000NEU
MSCI Europe	EUR	Price	FMEP	100	0.05	Y	RZAA	MSEREURP Index	0#FMEP:	.dMIEU00000PEU
MSCI Europe	USD	NTR	FMED	10	1.00	Y	FJLA	NDDUE15 Index	0#FMED:	.dMIEU00000NUS
MSCI Europe	EUR	GTR	FMGE	100	0.05	Y	TLRA	MSDEE15G Index	0#FMGE:	.dMIEU00000GEU
MSCI Europe	USD	GTR	FMGU	10	1.00	Y	RTLA	GDDUE15 Index	0#FMGU:	.dMIEU00000GUS
MSCI Europe ex Switzerland	EUR	NTR	FMXS	100	0.05	Y	FJOA	MSDEEXZN Index	0#FMXS:	.dMIEUC0000NEU
MSCI Europe Growth	EUR	NTR	FMEG	100	0.05	Y	PTPA	MSGEUNTR Index	0#FMGG:	.dMIEU00000NEU
MSCI Europe Value	EUR	NTR	FMEV	100	0.05	Y	KAYA	MSVEUNTR Index	0#FMEV:	.dMIEU00000NEU
MSCI Kokusai	USD	NTR	FMKN	10	1.00	Y	ZQWA	NDDUKOK Index	0#FMKN:	.dMIKO00000NUS
MSCI Kokusai	USD	GTR	FMKG	10	1.00	Y	ZRAA	GDDUKOK Index	0#FMKG:	.dMIKO00000GUS
MSCI North America	USD	GTR	FMGA	10	1.00	Y	TFDA	GDDUNA Index	0#FMGAA:	.dMINA00000GUS
MSCI North America	USD	NTR	FMNA	10	1.00	Y	KNRA	NDDUNA Index	0#FMNA:	.dMINA00000NUS
MSCI Pacific	USD	NTR	FMPA	10	1.00	Y	FKBA	NDDUP Index	0#FMPA:	.dMIPC00000NUS
MSCI Pacific	USD	GTR	FMPG	10	1.00	Y	FKCA	GDDUP Index	0#FMGP:	.dMIPC00000GUS
MSCI Pacific ex Japan	USD	NTR	FMPX	10	1.00	Y	ZSIA	NDDUPXJ Index	0#FMPX:	.dMIPCJ0000NUS
MSCI World	USD	NTR	FMWO	10	1.00	Y	ZWPA	NDDUWI Index	0#FMWO:	.dMIWO00000NUS
MSCI World	USD	Price	FMWP	10	0.50	Y	RVPA	MSDUWI Index	0#FMWP:	.dMIWO00000PUS
MSCI World	EUR	NTR	FMWN	100	0.10	Y	RSWA	MSDEWIN Index	0#FMWN:	.dMIWO00000NEU
MSCI World	EUR	GTR	FMWE	100	0.05	Y	JNPA	GSESWRLD Index	0#FMWE:	.dMIWO00000GEU
MSCI World	USD	GTR	FMWG	10	1.00	Y	HKRA	GDDUWI Index	0#FMWG:	.dMIWO00000GUS
MSCI World Growth	USD	NTR	FMOG	10	1.00	N	FGRA	NDUGWI Index	0#FMOG:	.dMIWO00000GNUS
MSCI World Value	USD	NTR	FMOV	10	1.00	N	FMOA	NDUVWI Index	0#FMOV:	.dMIWO00000VUS
MSCI World Midcap	USD	NTR	FMWM	50	0.50	Y	ZQYA	MMDUWORN Index	0#FMWM:	.dMIWO00000MUS
MSCI Australia	USD	NTR	FMAU	10	1.00	Y	ZTOA	NDDUAS Index	0#FMAU:	.dMIAU00000NUS
MSCI Canada	USD	GTR	FMGC	10	1.00	Y	ZTBA	GDDUCA Index	0#FMGC:	.dMICA00000GUS
MSCI Canada	USD	NTR	FMCA	10	1.00	Y	LTWA	NDDUCA Index	0#FMCA:	.dMICA00000NUS
MSCI France	EUR	GTR	FMGF	100	0.05	Y	LGOA	MSDEFRG Index	0#FMGF:	.dMIFR00000GEU
MSCI France	EUR	NTR	FMFR	100	0.05	Y	LGTA	MSDEFRN Index	0#FMFR:	.dMIFR00000NEU
MSCI Hong Kong	USD	NTR	FMHK	1	10.00	Y	ZSSA	NDDUHK Index	0#FMHK:	.dMIHK00000NUS
MSCI Japan	USD	NTR	FMJP	10	1.00	Y	FMIA	NDDUJN Index	0#FMJP:	.dMIJP00000NUS
MSCI Japan	USD	GTR	FMJG	10	1.00	Y	FJPA	GDDUJN Index	0#FMJG:	.dMIJP00000GUS
MSCI Japan	JPY	NTR	FMJY	1,000	0.50	N	JMYA	M7JPE Index	0#FMJY:	.dMIJP00000JP
MSCI New Zealand	USD	NTR	FMNZ	100	0.10	N	ZTIA	NDDUNZ Index	0#FMNZ:	.dMINZ00000NUS
MSCI Singapore	USD	NTR	FMSI	5	1.00	N	FPPA	M1SGE Index	0#FMSI:	.dMISG00000NUS
MSCI UK	GBP	NTR	FMUK	10	1.00	Y	ZSLA	M1GB Index	0#FMUK:	.dMIGB00000NGB
MSCI UK	USD	NTR	FMDK	10	1.00	Y	QBSA	NDDUUK Index	0#FMDK:	.dMIGB00000NUS
MSCI USA	USD	NTR	FMUS	10	1.00	Y	ZSOA	NDDUUS Index	0#FMUS:	.dMIUS00000NUS
MSCI USA	USD	GTR	FMGS	10	1.00	Y	JHTA	GDDUUS Index	0#FMGS:	.dMIUS00000GUS
MSCI Developed & Emerging										
MSCI AC Asia	USD	NTR	FMAA	100	0.10	N	UJBA	NDAUACA Index	0#FMAA:	.dMIAS00000NUS
MSCI AC Asia Pacific	USD	NTR	FMAP	100	0.10	N	FJCA	NDUEACAP Index	0#FMAP:	.dMIAP00000NUS
MSCI AC Asia ex Japan	USD	NTR	FMXJ	100	0.10	N	UJEA	NDUECAXJ Index	0#FMXJ:	.dMIAX00000NUS
MSCI AC Asia Pacific ex Japan	USD	NTR	FMAS	100	0.10	Y	ZAPA	NDUECAPF Index	0#FMAS:	.dMISX00000NUS
MSCI AC ASEAN	USD	NTR	FMSE	10	1.00	N	UJCA	NDUESEA Index	0#FMSE:	.dMIAS00000NUS
MSCI ACWI	USD	NTR	FMAC	100	0.05	Y	ZTLA	NDUEACWF Index	0#FMAC:	.dMIWD00000NUS
MSCI ACWI	EUR	NTR	FMAE	100	0.05	Y	ZTEA	NDEEWNR Index	0#FMAE:	.dMIWD00000NEU
MSCI ACWI ex USA	USD	NTR	FMXU	100	0.05	Y	FJDA	NDUEACWZ Index	0#FMXU:	.dMIWU00000NUS
MSCI Emerging (incl. Frontier)										
MSCI Emerging Markets	USD	NTR	FMEM	100	0.10	Y	ZTSA	NDUEEGF Index	0#FMEM:	.dMIEF00000NUS
MSCI Emerging Markets	USD	Price	FMEF	50	0.10	Y	RBEA	MSEUEGF Index	0#FMEF:	.dMIEF00000PUS
MSCI Emerging Markets	EUR	NTR	FMEN	100	0.10	Y	RZIA	MSDEEEMN Index	0#FMEN:	.dMIEF00000NEU
MSCI Emerging Markets Growth	USD	NTR	FMMG	100	0.10	N	FMWA	NDUEEGFN Index	0#FMMG:	.dMIEF00000GNUS
MSCI Emerging Markets Value	USD	NTR	FMMV	100	0.10	N	FMPA	NUVEEMVN Index	0#FMMV:	.dMIEF00000VUS
MSCI Emerging Markets Asia	USD	NTR	FMEA	100	0.10	Y	ZTWA	NDUEEGFA Index	0#FMEA:	.dMIMS00000NUS
MSCI Em. Markets Asia ex Korea	USD	NTR	FMXK	10	0.50	N	MXAA	M1CXNPSA Index	0#FMXK:	.dMIMSK00000NUS
MSCI Emerging Markets EMEA	USD	NTR	FMEE	100	0.10	Y	ZTYA	NDDUEMEA Index	0#FMEE:	.dMIEE00000NUS
MSCI Em. Markets EMEA ex Turkey	USD	NTR	FMXT	50	0.50	N	FMTA	M1CXTUR Index	0#FMXT:	.dMIEET00000NUS
MSCI Em. Markets Latin America	USD	NTR	FMEL	100	0.10	Y	ZULA	NDUEEGFL Index	0#FMEL:	.dMILA00000NUS
MSCI Em. Markets LatAm ex Brazil	USD	NTR	FMXB	10	0.50	N	FLPA	M1LA7 Index	0#FMXB:	.dMIEFLA00000NUS
MSCI Chile	USD	NTR	FMCL	50	0.50	N	ZUOA	NDEUSCH Index	0#FMCL:	.dMICL00000NUS
MSCI China Free	USD	NTR	FMCN	50	0.50	Y	ZUYA	MSCNXNUS Index	0#FMCN:	.dMICN00000FUS
MSCI Colombia	USD	NTR	FMCO	10	1.00	N	ZVBA	NDEUSCO Index	0#FMCO:	.dMICO00000NUS
MSCI Czech Rep	USD	NTR	FM CZ	50	0.50	N	ZVCA	NDEUSCZ Index	0#FM CZ:	.dMICZ00000NUS
MSCI Egypt	USD	NTR	FMEY	50	0.50	N	ZVDA	NDEUSEG Index	0#FMEY:	.dMIEG00000NUS
MSCI Hungary	USD	NTR	FMHU	100	0.10	N	ZVEA	NDEUSHG Index	0#FMHU:	.dMIHU00000NUS
MSCI India	USD	NTR	FMIN	100	0.10	Y	ZVLA	NDEUSIA Index	0#FMIN:	.dMIIN00000NUS
MSCI Indonesia	USD	NTR	F MID	10	0.50	Y	ZSRA	NDEUINF Index	0#F MID:	.dMIID00000NUS
MSCI Malaysia	USD	NTR	FMMY	100	0.10	Y	ZVOA	NDDUMAF Index	0#FMMY:	.dMIY00000NUS

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 Developed & Emerging										
MSCI Mexico	USD	NTR	FMMX	50	0.50	Y	ZVPA	NDEUMXF Index	0#FMMX:	.dMIMX00000NUS
MSCI Pakistan	USD	NTR	FMPK	50	0.50	N	UJDA	MSEIPKUN Index	0#FMPK:	.dMIPK00000NUS
MSCI Peru	USD	NTR	FMPE	10	0.50	N	ZVTA	NDEUSPR Index	0#FMPE:	.dMIPE00000NUS
MSCI Philippines	USD	NTR	FMPH	50	0.50	N	ZVWA	NDEUPHF Index	0#FMPH:	.dMIPH00000NUS
MSCI Poland	USD	NTR	FMPL	100	0.10	N	ZVYA	NDEUSPO Index	0#FMPL:	.dMIPL00000NUS
MSCI Qatar	USD	NTR	FMQA	10	0.50	N	ZRDA	MGCUCAN Index	0#FMQA:	.dMIQA00000NUS
MSCI Russia	USD	NTR	FMRS	50	0.50	N	ZWBA	NDEUSRU Index	0#FMRS:	.dMIRU00000NUS
MSCI Russia	USD	Price	FMRU	10	0.50	N	FXPA	MSEUSRUS Index	0#FMRU:	.dMIRU00000PUS
MSCI South Africa	USD	NTR	FMZA	100	0.10	Y	ZWLA	NDEUSSA Index	0#FMZA:	.dMIZA00000NUS
MSCI Taiwan	USD	NTR	FMTW	100	0.10	N	FPOA	NDEUSTW Index	0#FMTW:	.dMITW00000NUS
MSCI Thailand	USD	NTR	FMTH	10	0.50	Y	ZWOA	NDEUTHF Index	0#FMTH:	.dMITH00000NUS
MSCI UAE	USD	NTR	FMUA	50	0.10	N	ZRTA	MGCUAEN Index	0#FMUA:	.dMIAE00000NUS
MSCI Frontier Markets	USD	NTR	FMFM	10	0.50	Y	ZFPA	MSEUFMSN Index	0#FMFM:	.dMI7400000NUS
MSCI Morocco	USD	NTR	FMMA	100	0.10	N	ZVRA	NDEUSMO Index	0#FMMA:	.dMIMA00000NUS
MSCI Factor										
MSCI USA Equal Weighted	USD	NTR	FMUE	10	1.00	N	FJRA	M1USEW Index	0#FMUE:	.dMIUS00000ENUS
MSCI USA Momentum	USD	NTR	FMUM	10	1.00	N	FJTA	M1USMMT Index	0#FMUM:	.dMIUS00000KNUS
MSCI USA Quality	USD	NTR	FMUQ	10	1.00	N	FJWA	M1NAUSQL Index	0#FMUQ:	.dMIUS00000VNUS
MSCI USA Value Weighted	USD	NTR	FMUV	10	1.00	N	FJYA	M1USVWG Index	0#FMUV:	.dMIUS00000PKNUS

Options contract specifications

Index name MSCI	Currency	Index type	Eurex product ID	Multiplier	Tick	U.S. appr.	Bloomberg code (O)	Bloomberg (index at end of day)	Reuters RIC (O)	Reuters (index at end of day)
MSCI Developed										
MSCI EAFE	USD	Price	OMFP	50	0.10		DMSCIEA1 <Index> OMON	MSDUEAFE Index	0#OMFP*.EX	.dMIEA00000PUS
MSCI EAFE	USD	NTR	OMFA	10	0.10		NDDUEAFE <Index> OMON	NDDUEAFE Index	0#OMFA*.EX	.dMIEA00000NUS
MSCI Europe	EUR	NTR	OMEU	100	0.01		M7EU <Index> OMON	MSDEE15N Index	0#OMEU*.EX	.dMIEU00000NEU
MSCI Europe	EUR	Price	OMEF	100	0.01		MXEU <Index> OMON	MSEREURP Index	0#OMEF*.EX	.dMIEU00000PEU
MSCI Europe Growth	EUR	NTR	OMEG	100	0.01		M7EU000G <Index> OMON	MSGEUNTR Index	0#OMEG*.EX	.dMIEU00000GNEU
MSCI Europe Value	EUR	NTR	OMEV	100	0.01		M7EU000V <Index> OMON	MSVEUNTR Index	0#OMEV*.EX	.dMIEU00000VNEU
MSCI World	USD	NTR	OMWO	10	0.10		M1WO <Index> OMON	NDDUWI Index	0#OMWO*.EX	.dMIWO00000NUS
MSCI World	USD	Price	OMWP	10	0.10		MXWO <Index> OMON	MSDUWI Index	0#OMWP*.EX	.dMIWO00000PUS
MSCI World	EUR	NTR	OMWN	100	0.10		MBWO <Index> OMON	MSDEWIN Index	0#OMWN*.EX	.dMIWO00000NEU
MSCI Japan	USD	NTR	OMJP	10	0.10		NDDUJN <Index> OMON	NDDUJN Index	0#OMJP*.EX	.dMIJP00000NUS
MSCI Developed & Emerging										
MSCI AC Asia Pacific ex Japan	USD	NTR	OMAS	100	0.10		M1APJ <Index> OMON	NDUECAPF Index	0#OMAS*.EX	.dMISX00000NUS
MSCI Emerging										
MSCI Emerging Markets	USD	NTR	OMEM	100	0.10		M1EF <Index> OMON	NDUEEGF Index	0#OMEM*.EX	.dMIEF00000NUS
MSCI Emerging Markets	USD	Price	OMEF	50	0.10		DMSCIEF1 <Index> OMON	MSEUEGF Index	0#OMEF*.EX	.dMIEF00000PUS
MSCI Emerging Markets	EUR	NTR	OMEN	100	0.10		MBEF <Index> OMON	MSDEEEMN Index	0#OMEN*.EX	.dMIEF00000NEU
MSCI Emerging Markets Asia	USD	NTR	OMEA	100	0.10		M1MS <Index> OMON	NDUEEGFA Index	0#OMEA*.EX	.dMIMS00000NUS
MSCI Em. Markets EMEA	USD	NTR	OMEE	100	0.10		M1EE <Index> OMON	NDDUEMEA Index	0#OMEE*.EX	.dMIEE00000NUS
MSCI Em. Markets Latin Am.	USD	NTR	OMEL	100	0.10		M1LA <Index> OMON	NDUEEGFL Index	0#OMEL*.EX	.dMILA00000NUS
MSCI China Free	USD	NTR	OMCN	50	0.10		MSCNXNUS <Index> OMON	MSCNXNUS Index	0#OMCN*.EX	.dMICN00000FNU
MSCI Russia	USD	Price	OMRU	10	0.10		MXRU10 <Index> OMON	MSEUSRUS Index	0#OMRU*.EX	.dMIRU00000PUS

Last modified as of October 2018

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

Global Product Research and Development
Ralf Huesmann T +49-69-211-154 43
ralf.huesmann@eurexchange.com

Sales Asia & Middle East
Mezhgan Qabool T +65-65 97-30 62
mezghan.qabool@eurexchange.com

Stefan Morgenstern T +852-25 30-78 08
stefan.morgenstern@eurexchange.com

Eurex Exchange – Enjoy the broadest choice of Equity Index Derivatives worldwide.

