

EUREX MSCI Futures - January 2021

MSCI Key Futures																			
A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	
Market	Eurex Code	Index Name	CFTC Approval	Currency	Index Type	Index Code	Future	Multiplier	Tick	Min. Block Size	% Off-Book (January)	% Agency Cleared Volume (January)	Notional Value per Contract (USD)	ADV 2021	Volume (January)	Volume in EUR (January)	Open Interest as of January 29, 2021	Open Interest in EUR as of January 29, 2021	
1	EM	FMEA	MSCI Emerging Markets Asia	Y	USD	NTR	NDUEGFA Index	ZTWA	100	0.1	50	93.0%	12.0%	81,056	5,073	101,464	6,776,766,609	346,511	22,669,680,513
2	DM	FMWO	MSCI World	Y	USD	NTR	NDUUIWI Index	ZWPA	10	1	100	24.3%	27.5%	80,804	3,622	72,444	4,823,491,448	107,249	7,046,778,659
3	DM	FMWN	MSCI World	Y	EUR	NTR	MSDEWIN Index	RSWA	100	0.05	100	51.5%	40.5%	41,318	3,014	60,284	2,052,412,255	206,628	6,934,435,680
4	DM	FMEU	MSCI Europe	Y	EUR	NTR	MSDEE15N Index	ZRPA	100	0.05	250	57.2%	29.2%	29,221	7,420	148,397	3,573,069,600	184,376	4,314,398,400
5	DM	FMNA	MSCI North America	Y	USD	NTR	NDUUNA Index	KNRA	10	1	10	0.0%	0.0%	108,304	3	60	4,462,108	40	3,637,442
6	DM	FMFA	MSCI EAFE	Y	USD	NTR	NDUUEAFE Index	FFAA	10	1	1	0.0%	0.0%	70,707	3	65	3,787,051	15,244	864,289,453
7	EM	FMEF	MSCI Emerging Markets	Y	USD	Price	MSEUEGF Index	RBEA	50	0.1	20	68.1%	8.1%	68,073	474	9,481	531,803,365	17,277	945,149,922
8	DM	FMJP	MSCI JAPAN	Y	USD	NTR	NDUJUN Index	FMIA	10	1	50	92.6%	5.7%	79,149	309	6,182	403,177,964	114,090	7,316,923,978
9	EM	FMEL	MSCI Emerging Markets Latin Am.	Y	USD	NTR	NDUEEGFL Index	ZULA	100	0.1	20	75.2%	20.3%	47,592	449	8,982	352,233,413	63,981	2,394,492,048
10	EM	FMCN	MSCI China Free	Y	USD	NTR	MSCNXNUS Index	ZUYA	50	0.1	20	53.6%	31.1%	63,123	1,554	31,078	1,616,457,838	42,790	2,257,947,734

Futures on MSCI Indexes																			
A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	
Market	Eurex Code	Index Name	CFTC Approval	Currency	Index Type	Index Code	Future	Multiplier	Tick	Min. Block Size	% Off-Book (January)	% Agency Cleared Volume (January)	Notional Value per Contract (USD)	ADV 2021	Volume (January)	Volume in EUR (January)	Open Interest as of January 29, 2021	Open Interest in EUR as of January 29, 2021	
1	DM & EM	FMSE	MSCI AC ASEAN	Y	USD	NTR	NDUESEA Index	UJCA	10	1	1	100.0%	50.0%	50,783	2	35	1,464,585	75	2,972,561
2	DM & EM	FMAA	MSCI AC Asia	Y	USD	NTR	NDAUACA Index	UJBA	100	0.1	10	0.0%	0.0%	-	-	-	-	-	-
3	DM & EM	FMXJ	MSCI AC Asia ex Japan	Y	USD	NTR	NDUECAXJ Index	UJEA	100	0.1	1	0.0%	2.3%	67,653	20	394	21,963,793	525	28,819,628
4	DM & EM	FMAP	MSCI AC Asia Pacific	Y	USD	NTR	NDUEACAP Index	FJCA	100	0.1	10	100.0%	50.0%	34,427	1	16	453,883	16	461,371
5	DM & EM	FMAS	MSCI AC Asia Pacific ex Japan	Y	USD	NTR	NDUEACPF Index	ZAPA	100	0.1	50	10.1%	42.9%	68,283	59	1,170	65,829,941	2,430	134,314,766
6	DM & EM	FMAE	MSCI ACWI	Y	EUR	NTR	NDEEWN Index	ZTEA	100	0.05	10	94.0%	50.0%	31,358	160	3,192	82,477,920	8,848	224,385,280
7	DM & EM	FMAC	MSCI ACWI	Y	USD	NTR	NDUEACWF Index	ZTLA	100	0.05	50	0.0%	27.6%	33,643	88	1,752	48,568,180	7,788	210,646,918
8	DM & EM	FMAW	MSCI ACWI	N	USD	Price	MSEUACWF Index	OGWA	50	0.1	10	0.0%	0.0%	-	-	-	-	-	-
9	DM & EM	FMXU	MSCI ACWI ex USA	Y	USD	NTR	NDUEACWZ Index	FJDA	100	0.05	10	0.0%	0.0%	-	-	-	-	-	-
10	EM	FMAR	MSCI Argentina	N	USD	NTR	NDEUSAG Index	HMCA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
11	DM	FMAU	MSCI Australia	Y	USD	NTR	NDUJAS Index	ZTOA	10	1	10	98.9%	0.0%	46,554	166	3,314	127,124,989	44,133	1,659,351,343
12	DM	FMBE	MSCI Belgium	N	EUR	NTR	MSDEBEN Index	OGYA	100	0.05	10	0.0%	0.0%	-	-	-	-	-	-
13	DM	FMGC	MSCI Canada	Y	USD	GTR	GDDUCA Index	ZTBA	10	1	5	92.2%	6.4%	87,524	124	2,472	178,278,001	46,405	3,281,669,166
14	DM	FMCA	MSCI Canada	Y	USD	NTR	NDUJCA Index	LTWA	10	1	1	0.0%	0.0%	62,428	3	50	2,572,033	80	4,039,552
15	EM	FMCL	MSCI Chile	N	USD	NTR	NDEUSCH Index	ZUOA	50	0.1	10	100.0%	50.0%	16,180	5	97	1,293,253	14,354	178,301,376
16	EM	FMCN	MSCI China Free	Y	USD	NTR	MSCNXNUS Index	ZUYA	50	0.1	20	53.6%	31.1%	63,123	1,554	31,078	1,616,457,838	42,790	2,257,947,734
17	EM	FMCO	MSCI Colombia	N	USD	NTR	NDEUSCO Index	ZVBA	10	1	10	0.0%	0.0%	-	-	-	-	3,565	63,157,136
18	EM	FMCZ	MSCI Czech Rep	N	USD	NTR	NDEUSCZ Index	ZVCA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
19	DM	FMDM	MSCI Denmark	N	USD	NTR	NDUJDN Index	OHAA	1	5	10	100.0%	50.0%	41,228	7	145	4,925,923	595	19,356,131
20	DM	FMFP	MSCI EAFE	Y	USD	Price	MSDUFAFE Index	FFPA	50	0.1	10	93.7%	2.2%	108,250	858	17,167	1,531,250,773	27,049	2,324,535,391
21	DM	FMFA	MSCI EAFE	Y	USD	NTR	NDUUEAFE Index	FFAA	10	1	1	0.0%	0.0%	70,707	3	65	3,787,051	15,244	864,289,453
22	EM	FMEY	MSCI Egypt	N	USD	NTR	NDEUSEG Index	ZVDA	50	0.5	1	0.0%	0.0%	-	-	-	-	265	8,051,973
23	EM	FMMC	MSCI EM Commun. Serv.	N	USD	NTR	NDUFTS Index	HJIA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
24	EM	FMMD	MSCI EM Cons. Discret.	N	USD	NTR	NDUFCJ Index	HJLA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
25	EM	FMSM	MSCI EM Cons. Staples	N	USD	NTR	NDUFCONS Index	HJOA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
26	EM	FMMR	MSCI EM Energ	N	USD	NTR	NDUFEG Index	HJPA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
27	EM	FMMF	MSCI EM Financials	N	USD	NTR	NDUFFIN Index	HJRA	50	0.1	1	100.0%	100.0%	24,356	26	510	10,235,280	-	-
28	EM	FMMH	MSCI EM Health Care	N	USD	NTR	NDUFHC Index	HJSA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
29	EM	FMMI	MSCI EM Industrials	N	USD	NTR	NDUFIND Index	HJTA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
30	EM	FMMJ	MSCI EM IT	N	USD	NTR	NDUJIT Index	HJWA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
31	EM	FMMT	MSCI EM Materials	N	USD	NTR	NDUFML Index	HJYA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
32	EM	FMMW	MSCI EM Real Estate	N	USD	NTR	NE106875 Index	HKAA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
33	EM	FMMQ	MSCI EM Utilities	N	USD	NTR	NDUJUL Index	HKIA	50	0.1	1	0.0%	0.0%	-	-	-	-	-	-
34	EM	FMEH	MSCI Emerging Markets	Y	USD	NTR	NDUEEGF Index	ZTSA	100	0.1	50	80.7%	4.2%	66,070	1,059	21,175	1,152,802,054	72,534	3,867,135,086
35	EM	FMEF	MSCI Emerging Markets	Y	USD	Price	MSEUEGF Index	RBEA	50	0.1	20	68.1%	8.1%	68,073	474	9,481	531,803,365	17,277	945,149,922
36	EM	FMEN	MSCI Emerging Markets	Y	EUR	NTR	MSDEEEM Index	RZIA	100	0.1	20	70.1%	44.1%	60,468	318	6,367	317,238,190	12,262	611,337,340
37	EM	FMEA	MSCI Emerging Markets Asia	Y	USD	NTR	NDUEEGFA Index	ZTWA	100	0.1	50	93.0%	12.0%	81,056	5,073	101,464	6,776,766,609	346,511	22,669,680,513
38	EM	FMXK	MSCI Emerging Markets Asia ex Korea	N	USD	NTR	M1CXNPSA Index	MXAA	10	0.5	10	0.0%	0.0%	-	-	-	-	-	-
39	EM	FMEE	MSCI Emerging Markets EMEA	Y	USD	NTR	NDUUEMEA Index	ZTYA	100	0.1	50	65.9%	10.2%	32,841	646	12,914	349,459,177	59,050	1,569,537,648
40	EM	FMXT	MSCI Emerging Markets EMEA ex	Y	USD	NTR	M1CXTUR Index	FMTA	50	0.5	1	0.0%	0.0%	67,897	3	60	3,356,827	20	1,077,373
41	EM	FMMG	MSCI Emerging Markets Growth	Y	USD	NTR	NDUEEGFN Index	FMWA	100	0.1	1	0.0%	0.0%	-	-	-	-	185	10,359,756
42	EM	FMXB	MSCI Emerging Markets LatAm ex	Y	USD	NTR	M1LA7 Index	FLPA	10	0.5	1	0.0%	0.0%	54,408	1	20	896,643	20	870,962
43	EM	FMEL	MSCI Emerging Markets Latin Am.	Y	USD	NTR	NDUEEGFL Index	ZULA	100	0.1	20	75.2%	20.3%	47,592	449	8,982	352,233,413	63,981	2,394,492,048
44	EM	FMMV	MSCI Emerging Markets Value	Y	USD	NTR	NUVEEMVN Index	FMPA	100	0.1	1	0.0%	0.0%	-	-	-	-	205	10,094,595

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Market	Eurex Code	Index Name	CFTC Approval	Currency	Index Type	Index Code	Future	Multiplier	Tick	Min. Block Size	% Off-Book (January)	% Agency Cleared Volume (January)	Notional Value per Contract (USD)	ADV 2021	Volume (January)	Volume in EUR (January)	Open Interest as of January 29, 2021	Open Interest in EUR as of January 29, 2021	
115	DM	FMWE	MSCI World	Y	EUR	GTR	GSESWRLD Index	JNPA	100	0.05	1	0.0%	0.0%	45,765	1	10	377,100	26	976,560
116	DM	FMWG	MSCI World	Y	USD	GTR	GDDUWI Index	HKRA	10	1	1	0.0%	0.0%	115,675	1	15	1,429,729	20	1,907,218
117	DM	FMWC	MSCI World Communic. Serv.	N	USD	NTR	NDWUTEL Index	HKLA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
118	DM	FMWD	MSCI World Cons. Discret.	Y	USD	NTR	NDWUCDIS Index	HKTA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
119	DM	FMWS	MSCI World Cons. Staples	Y	USD	NTR	NDWUCSTA Index	HKWA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
120	DM	FMWR	MSCI World Energy	Y	USD	NTR	NDWUENR Index	HKYA	100	0.1	1	100.0%	50.0%	22,683	4	73	1,364,414	2,231	41,785,292
121	DM	FMWF	MSCI World Financials	Y	USD	NTR	NDWUFNCL Index	HLIA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
122	DM	FMOG	MSCI World Growth	Y	USD	NTR	NDUGWI Index	FGRA	10	1	1	100.0%	50.0%	81,962	5	102	6,888,693	2,623	171,977,678
123	DM	FMWH	MSCI World Health Care	Y	USD	NTR	NDWUHC Index	HLSA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
124	DM	FMWI	MSCI World Industrials	Y	USD	NTR	NDWUIND Index	HLTA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
125	DM	FMWL	MSCI World IT	Y	USD	NTR	NDWUIT Index	HLWA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
126	DM	FMWT	MSCI World Materials	Y	USD	NTR	NDWUMAT Index	HLYA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
127	DM	FMWM	MSCI World Midcap	Y	USD	NTR	MMDUWORN Index	ZQYA	50	0.5	1	0.0%	0.0%	-	-	-	-	-	-
128	DM	FMWW	MSCI World Real Estate	Y	USD	NTR	NDWURE Index	HMAA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
129	DM	FMSC	MSCI World Small Cap	Y	USD	NTR	NCUDWI Index	OHTA	100	0.1	5	100.0%	50.0%	63,744	21	420	22,060,536	4,018	205,766,892
130	DM	FMWQ	MSCI World Utilities	Y	USD	NTR	NDWUUTI Index	HMBA	100	0.1	1	0.0%	0.0%	-	-	-	-	-	-
131	DM	FMOV	MSCI World Value	Y	USD	NTR	NDUVWI Index	FMOA	10	1	1	100.0%	10.5%	99,104	53	1,056	86,234,230	4,226	335,753,889

* DM = Developed Markets / EM = Emerging Markets / FM = Frontier Markets
** NTR = Net Total Return / GTR = Gross Total Return / Price = Price Return
*** Price for Order Book and Trade Entry Services (TES) is in the respective currency (EUR or USD)

EUREX MSCI Index Dividend Futures - January 2021

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	
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132	DM	FFPD	MSCI EAFE	Y	USD	GTR	MXEFDVG Index	UZEZ	100	0.1	10	0.0%	0.0%	-	-	-	-	50	202,291
133	EM	FEFD	MSCI Emerging Markets	Y	USD	GTR	MXEMDVG Index	UZDA	500	0.01	10	0.0%	0.0%	-	-	-	-	80	700,396
134	DM	FWPD	MSCI World	Y	USD	GTR	MXWDDVG Index	UZIA	100	0.1	10	0.0%	0.0%	-	-	-	-	-	-

* DM = Developed Markets / EM = Emerging Markets / FM = Frontier Markets

EUREX Futures on MSCI ESG Screened Indexes - January 2021

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	
Market	Eurex Code	Index Name	CFTC Approval	Currency	Index Type	Index Code	Future	Multiplier	Tick	Min. Block Size	% Off-Book (January)	% Agency Cleared Volume (January)	Notional Value per Contract (USD)	ADV 2021	Volume (January)	Volume in EUR (January)	Open Interest as of January 29, 2021	Open Interest in EUR as of January 29, 2021	
135	DM	FMSF	MSCI EAFE ESG Screened	Y	USD	NTR	NU728974 Index	HRWA	10	0.5	50	0.0%	0.0%	-	-	-	-	-	-
136	EM	FMSM	MSCI Emerging Markets ESG Screened	Y	USD	NTR	NU728007 Index	HRRA	10	0.5	50	0.0%	42.9%	18,557	3	112	1,712,568	31,314	483,669,191
137	DM	FMSJ	MSCI Japan ESG Screened	Y	USD	NTR	NU721420 Index	HRYA	10	0.5	50	0.0%	0.0%	-	-	-	-	-	-
138	DM	FMSU	MSCI USA ESG Screened	Y	USD	NTR	NU721417 Index	HRIA	10	0.5	100	0.0%	0.0%	-	-	-	-	-	-
139	DM	FMSW	MSCI World ESG Screened	Y	USD	NTR	NU721415 Index	HRLA	10	0.5	100	0.0%	0.0%	-	-	-	-	-	-

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