

MSCI Factor Indices on Bloomberg and Reuters

Index Name	Return	FX	Delivery	MSCI Index Code	Bloomberg Tickers	Reuters Codes
MSCI Europe Barra Momentum Index	Gross	EUR	EOD	700185	M00BEU2T	.dMIEU0000NGEU
MSCI Europe Barra Momentum Index	Net	EUR	EOD	700185	M00BEU2O	.dMIEU0000NNEU
MSCI Europe Barra Momentum Index	Price	EUR	EOD	700185	M00BEU02	.dMIEU0000NPEU
MSCI Europe Barra Momentum Index	Price	EUR	RT	700185	M00BEU02	.MIEU0000NPEU
MSCI Europe Barra Value Index	Gross	EUR	EOD	700186	M00EEU2T	.dMIEU0000OGEU
MSCI Europe Barra Value Index	Net	EUR	EOD	700186	M00EEU2O	.dMIEU0000ONEU
MSCI Europe Barra Value Index	Price	EUR	EOD	700186	M00EEU02	.dMIEU0000OPEU
MSCI Europe Barra Value Index	Price	EUR	RT	700186	M00EEU02	.MIEU0000OPEU
MSCI Europe Barra Low Volatility Index	Gross	EUR	EOD	700187	M00IEU2T	.dMIEU0000IGEU
MSCI Europe Barra Low Volatility Index	Net	EUR	EOD	700187	M00IEU2O	.dMIEU0000INEU
MSCI Europe Barra Low Volatility Index	Price	EUR	EOD	700187	M00IEU02	.dMIEU0000IPEU
MSCI Europe Barra Low Volatility Index	Price	EUR	RT	700187	M00IEU02	.MIEU0000IPEU
MSCI Europe Barra Low Leverage Index	Gross	EUR	EOD	700188	M00JEU2T	.dMIEU0000JGEU
MSCI Europe Barra Low Leverage Index	Net	EUR	EOD	700188	M00JEU2O	.dMIEU0000JNEU
MSCI Europe Barra Low Leverage Index	Price	EUR	EOD	700188	M00JEU02	.dMIEU0000JPEU
MSCI Europe Barra Low Leverage Index	Price	EUR	RT	700188	M00JEU02	.MIEU0000JPEU
MSCI USA Barra Momentum Index	Gross	USD	EOD	700189	M00BUS\$T	.dMIUS0000NGUS
MSCI USA Barra Momentum Index	Net	USD	EOD	700189	M00BUS\$O	.dMIUS0000NNUS
MSCI USA Barra Momentum Index	Price	USD	EOD	700189	M00BUS0\$	.dMIUS0000NPUS
MSCI USA Barra Momentum Index	Price	USD	RT	700189	M00BUS0\$	.MIUS0000NPUS
MSCI USA Barra Earnings Yield Index	Gross	USD	EOD	700190	M00EUS\$T	.dMIUS0000PGUS
MSCI USA Barra Earnings Yield Index	Net	USD	EOD	700190	M00EUS\$O	.dMIUS0000PNUS
MSCI USA Barra Earnings Yield Index	Price	USD	EOD	700190	M00EUS0\$	.dMIUS0000PPUS
MSCI USA Barra Earnings Yield Index	Price	USD	RT	700190	M00EUS0\$	.MIUS0000PPUS
MSCI USA Barra Low Volatility Index	Gross	USD	EOD	700191	M00IUS\$T	.dMIUS0000IGUS
MSCI USA Barra Low Volatility Index	Net	USD	EOD	700191	M00IUS\$O	.dMIUS0000INUS
MSCI USA Barra Low Volatility Index	Price	USD	EOD	700191	M00IUS0\$	.dMIUS0000IPUS
MSCI USA Barra Low Volatility Index	Price	USD	RT	700191	M00IUS0\$	.MIUS0000IPUS
MSCI USA Barra Low Leverage Index	Gross	USD	EOD	700192	M00JUS\$T	.dMIUS0000JGUS
MSCI USA Barra Low Leverage Index	Net	USD	EOD	700192	M00JUS\$O	.dMIUS0000JNUS
MSCI USA Barra Low Leverage Index	Price	USD	EOD	700192	M00JUS0\$	.dMIUS0000JPUS
MSCI USA Barra Low Leverage Index	Price	USD	RT	700192	M00JUS0\$	.MIUS0000JPUS
MSCI Europe Momentum Tilt Index	Price	EUR	RT	700133	MXEUMTLT	.MIEU0000KPEU
MSCI Europe Momentum Tilt Index	Price	EUR	EOD	700133	MXEUMTLT	.dMIEU0000KPEU
MSCI Europe Momentum Tilt Index	Net	EUR	EOD	700133	MSAEMTNE	.dMIEU0000KNEU
MSCI Europe Momentum Tilt Index	Gross	EUR	EOD	700133	MSAEMTGE	.dMIEU0000KGEU
MSCI Europe Value Tilt Index	Price	EUR	RT	700135	MXEUVTLT	.MIEU0000PPEU
MSCI Europe Value Tilt Index	Price	EUR	EOD	700135	MXEUVTLT	.dMIEU0000PPEU
MSCI Europe Value Tilt Index	Net	EUR	EOD	700135	MSAEVTNE	.dMIEU0000PNEU
MSCI Europe Value Tilt Index	Gross	EUR	EOD	700135	MSAEVTGE	.dMIEU0000PGEU
MSCI USA Barra Value Index	Price	USD	RT	700463	M00VUS0\$	TBC
MSCI USA Barra Value Index	Price	USD	EOD	700463	M00VUS0\$	TBC
MSCI USA Barra Value Index	Net	USD	EOD	700463	MSEUVS\$N	TBC
MSCI USA Barra Value Index	Gross	USD	EOD	700463	MSEUVS\$G	TBC
MSCI Europe Barra Earnings Yield Index	Price	EUR	RT	700464	M007EU02	TBC
MSCI Europe Barra Earnings Yield Index	Price	EUR	EOD	700464	M007EU02	TBC
MSCI Europe Barra Earnings Yield Index	Net	EUR	EOD	700464	MSEUEYEN	TBC
MSCI Europe Barra Earnings Yield Index	Gross	EUR	EOD	700464	MSEUEYEG	TBC