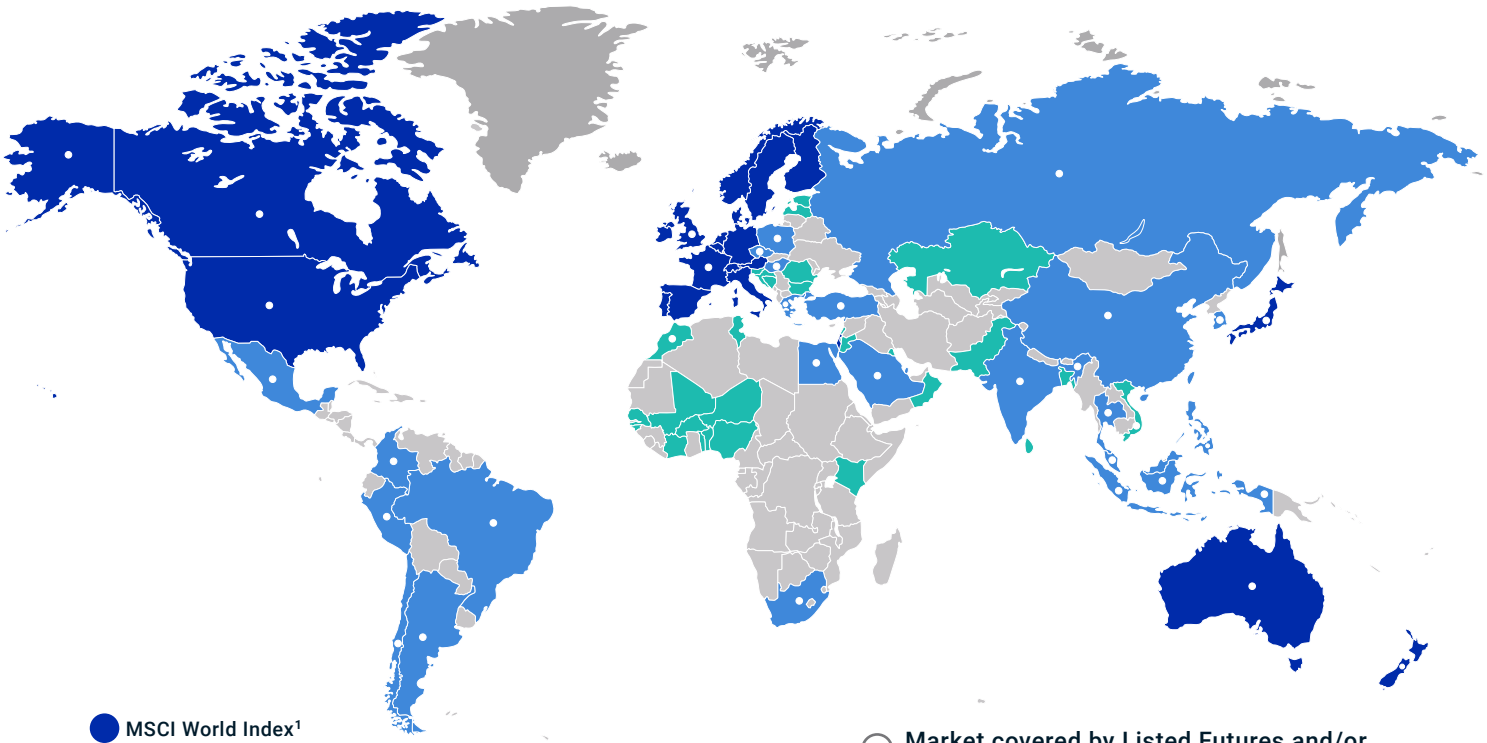
Listed futures and options based on MSCI indexes

Q4 2019

36 MARKETS ARE COVERED BY LISTED COUNTRY CONTRACTS LINKED TO MSCI INDEXES



A wide variety of financial products are based on or use MSCI indexes, including ETFs, mutual funds, insurance products, structured products, OTC derivatives and listed futures and options.

To demonstrate the quality, widespread use and adoption of MSCI indexes, this document contains a broad list compiled from public sources of listed futures and options based on MSCI indexes.

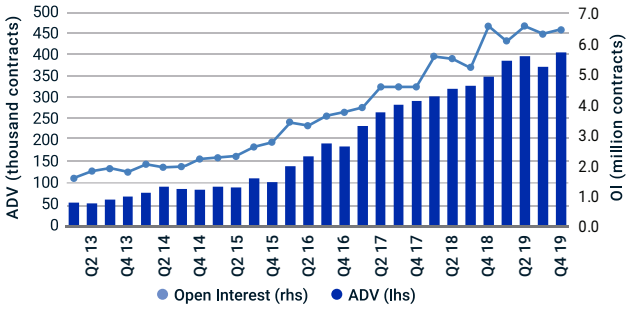
Over $5.837 trillion

of MSCI Index Based Futures and Options Traded during 2019

Based on data from MSCI, ICE Futures US, ICE Futures Europe, CBOE, Eurex, SGX, JSE, DGCX and HKEX.

455,199

MSCI contracts traded on average daily during 2019



5.72 million

contracts in open interest as of end of Q4 2019

[1] The MSCI World, MSCI Emerging Markets and MSCI Frontier Markets Indexes include 23, 26 and 28 markets respectively as of December 31, 2019.

MSCI

New contracts[1]

EXPOSURE	FAMILY	INDEX NAME	CURRENCY	DIVIDEND VERSION	PRODUCT CODE	EXCHANGE
Futures						
Global	Dividend Points	EM Dividend Points (Annual reset)	USD	GTR	FEFD	EUREX
Regional	Dividend Points	EAFE Dividend Points (Annual reset)	USD	GTR	FFPD	EUREX
Global	Dividend Points	World Dividend Points (Annual reset)	USD	GTR	FWPD	EUREX
Single Country	ESG	USA Climate Change	USD	NTR	MUC	ICE US
Regional	ESG	Europe ESG Leaders	USD	NTR	LFU	ICE US
Global	ESG	World ESG Leaders	USD	NTR	LFW	ICE US
Regional	ESG	EAFE ESG Leaders	USD	NTR	LFG	ICE US
Global	ESG	EM ESG Leaders	USD	NTR	LFM	ICE US
Single Country	ESG	USA ESG Leaders	USD	NTR	LFA	ICE US
Single Country	GIMI	Vietnam	USD	NTR	NVN	SGX
Single Country	GIMI	Vietnam	VND	Price	VN	SGX
Single Country	ESG	USA ESG Screened	USD	NTR	FMSU	EUREX
Global	ESG	World ESG Screened	USD	NTR	FMSW	EUREX
Regional	ESG	EM ESG Screened	USD	NTR	FMSM	EUREX
Regional	ESG	EAFE ESG Screened	USD	NTR	FMSF	EUREX
Single Country	ESG	Japan ESG Screened	USD	NTR	FMSJ	EUREX

1 Revised as of March 2, 2020.

Listed futures

FAMILY	EXCHANGE	INDEX NAME	CURRENCY	DIVIDEND VERSION	PRODUCT CODE	OPEN INTEREST	Q4 VOLUME	2019 VOLUME
All country (DM + EM) indexes								
GLOBAL INDEXES								
GIMI	ICE US	ACWI	USD	NTR	MMW	60 826	11 343	342 676
GIMI	EUREX	ACWI	USD	NTR	FMAC	29 814	44 438	111 976
GIMI	EUREX	ACWI	EUR	NTR	FMAE	6 941	17 605	34 998
REGIONAL INDEXES								
GIMI	EUREX	ACWI ex USA	USD	NTR	FMXU	0	605	1 659
GIMI	EUREX	AC Asia Pacific ex Japan	USD	NTR	FMAS	1 162	2 904	16 049
GIMI	ICE EU	AC Asia Pacific ex Japan	USD	NTR	MAK	339	55	2 189
GIMI	EUREX	AC Asia Pacific	USD	NTR	FMAP	2 295	6 873	23 946
GIMI	HKEX	AC Asia ex Japan	USD	NTR	MXJ	23 864	93 680	237 533
GIMI	ICE EU	AC Asia ex Japan	USD	NTR	MCR	28 463	76 324	183 018
GIMI	EUREX	AC Asia ex Japan	USD	NTR	FMXJ	2 436	5 357	22 160
Developed markets indexes								
GLOBAL INDEXES								
GIMI	EUREX	World	EUR	NTR	FMWN	224 523	715 384	2 883 071
GIMI	EUREX	World	USD	NTR	FMWO	137 453	607 029	1 920 361
GIMI	ICE EU	World	USD	NTR	MCN	38 649	94 542	411 544
GIMI	EUREX	World	USD	Price	FMWP	34 555	51 588	221 677
GIMI	ICE EU	World	EUR	NTR	MLW	200	1 256	22 974
GIMI	ICE US	World	USD	Price	MWL	105	4 905	9 742
Sector	EUREX	World Mid Cap	USD	NTR	FMWM	0	0	2 128
Sector	ICE EU	World Financials	USD	NTR	MWN	6 538	19 403	97 110
Sector	ICE EU	World Utilities	USD	NTR	MWW	6 270	13 960	74 661

Open Interest

FAMILY	EXCHANGE	INDEX NAME	CURRENCY	DIVIDEND VERSION	PRODUCT CODE	OPEN INTEREST	Q4 VOLUME	2019 VOLUME
Sector	ICE EU	World Energy	USD	NTR	MWE	289	1 522	41 367
Sector	ICE EU	World Consumer Staples	USD	NTR	MWB	306	4 583	39 252
Sector	ICE EU	World Real Estate	USD	NTR	MWS	3 863	15 483	47 074
Sector	ICE EU	World Materials	USD	NTR	MWM	0	1 587	30 666
Sector	ICE EU	World IT	USD	NTR	MWV	315	344	25 793
Sector	ICE EU	World Health Care	USD	NTR	MWO	1 485	3 639	26 254
Sector	ICE EU	World Industrials	USD	NTR	MWI	5	23	19 898
Sector	ICE EU	World Consumer Discretionary	USD	NTR	MWG	1 709	3 794	17 253
Sector	ICE EU	World Telecommunication Services	USD	NTR	MWT	9	67	5 256
Factor	ICE EU	World Min Vol	USD	NTR	MVW	526	4 822	33 018
Style	EUREX	World Value	USD	NTR	FMOV	283	623	5 483
REGIONAL INDEXES								
GIMI	ICE US	EAFE	USD	Price	MFS	394 554	2 919 944	10 867 127
GIMI	EUREX	EAFE	USD	NTR	FMFA	28 720	54 207	222 301
GIMI	EUREX	EAFE	USD	Price	FMFP	38 863	49 501	214 546
GIMI	EUREX	EMU	EUR	NTR	FMMU	18 424	59 938	225 482
GIMI	EUREX	EMU	EUR	GTR	FMGM	0	20	729
GIMI	EUREX	Europe	EUR	NTR	FMEU	69 406	362 387	1913 191
GIMI	EUREX	Europe	EUR	Price	FMEP	117 147	277 875	843 870
GIMI	EUREX	Europe	USD	NTR	FMED	53 007	149 071	441 202
GIMI	ICE EU	Europe	USD	NTR	MCJ	40 473	7 643	212 449
GIMI	ICE EU	Europe	EUR	NTR	MPE	0	500	25 128
GIMI	ICE US	Europe	USD	NTR	EU9	0	34	635
GIMI	EUREX	Europe	EUR	GTR	FMGE	0	166	451
GIMI	EUREX	Europe	USD	GTR	FMGU	0	5	117
GIMI	EUREX	Europe ex Switzerland	EUR	NTR	FMXS	0	438	1 355
GIMI	ICE EU	Europe ex UK	USD	NTR	MKE	3 152	5 952	22 500
GIMI	EUREX	North America	USD	NTR	FMNA	36 909	51 229	101 266
GIMI	EUREX	North America	USD	GTR	FMGA	8 652	45	8 737
GIMI	ICE US	North America	USD	NTR	NAA	21	989	1 629
GIMI	EUREX	Pacific	USD	GTR	FMPA	736	6 333	49 922
GIMI	ICE US	Pacific	USD	NTR	MPA	1	25	44
GIMI	ICE EU	Pacific ex Japan	USD	NTR	MPJ	5 023	31 437	259 586
GIMI	EUREX	Pacific ex Japan	USD	NTR	FMPX	7 064	18 793	62 519
GIMI	ICE US	Pan-Euro	EUR	Price	MPP	0	0	13 688
Sector	ICE EU	EMU Communication Services	EUR	NTR	EMO	1 170	2 938	28 238
Sector	ICE EU	EMU Consumer Discretionary	EUR	NTR	EMY	0	773	2 556
Sector	ICE EU	EMU Consumer Staples	EUR	NTR	EMS	0	800	3 808
Sector	ICE EU	EMU Energy	EUR	NTR	EMN	431	1 565	11 861
Sector	ICE EU	EMU Financials	EUR	NTR	EMF	2 090	6 348	25 804
Sector	ICE EU	EMU Health Care	EUR	NTR	EMH	1 058	2 164	10 396
Sector	ICE EU	EMU Industrials	EUR	NTR	EMI	0	275	1 874
Sector	ICE EU	EMU Information Technology	EUR	NTR	EMT	1 027	2 483	16 472
Sector	ICE EU	EMU Materials	EUR	NTR	EMM	0	698	6 520
Sector	ICE EU	EMU Real Estate	EUR	NTR	EMR	0	0	0
Sector	ICE EU	EMU Utilities	EUR	NTR	EMU	1 424	2 530	8 294
Sector	ICE EU	Europe Consumer Discretionary	EUR	NTR	ME0	0	508	7 522
Sector	ICE EU	Europe Consumer Staples	EUR	NTR	ME1	62	220	4 072
Sector	ICE EU	Europe Energy	EUR	NTR	ME2	93	425	7 281
Sector	ICE EU	Europe Financials	EUR	NTR	ME3	318	1 477	17 431
Sector	ICE EU	Europe Health Care	EUR	NTR	ME4	10	51	6 097
Sector	ICE EU	Europe Industrials	EUR	NTR	ME5	16	48	1 350
Sector	ICE EU	Europe IT	EUR	NTR	ME6	0	0	11 651
Sector	ICE EU	Europe Materials	EUR	NTR	ME7	100	270	5 044
Sector	ICE EU	Europe Telecommunication Services	EUR	NTR	ME8	13	34	14 162
Sector	ICE EU	Europe Utilities	EUR	NTR	ME9	2	20	6 244
Style	EUREX	Europe Growth	EUR	NTR	FMEG	2 618	5 957	20 414
Style	EUREX	Europe Value	EUR	NTR	FMEV	1 018	3 549	16 101

Open Interest

FAMILY	EXCHANGE	INDEX NAME	CURRENCY	DIVIDEND VERSION	PRODUCT CODE	OPEN INTEREST	Q4 VOLUME	2019 VOLUME
COUNTRY INDEXES								
GIMI	SGX	Singapore Free	SGD	Price	SGP	183 860	2 673 997	10 685 237
GIMI	SGX	Japan	JPY	NTR	JJPA	0	0	1 097 470
GIMI	SGX	Japan	USD	NTR	AJCA	41 473	209 176	718 676
GIMI	SGX	Australia	USD	NTR	AAEA	14 892	63 655	377 727
GIMI	EUREX	Japan	USD	NTR	FMJP	49 036	132 610	361 961
GIMI	EUREX	Canada	USD	GTR	FMGC	51 874	66 963	293 398
GIMI	EUREX	UK	USD	NTR	FMDK	17 119	40 836	180 613
GIMI	EUREX	Australia	USD	NTR	FMAU	9 292	34 067	147 969
GIMI	EUREX	Hong Kong	USD	NTR	FMHK	7 676	21 489	96 396
GIMI	EUREX	France	EUR	NTR	FMFR	691	2 761	64 150
GIMI	EUREX	USA	USD	NTR	FMUS	1 221	3 340	57 564
GIMI	EUREX	Singapore	USD	NTR	FMSI	2 193	5 817	23 142
GIMI	EUREX	USA	USD	GTR	FMGS	7 794	829	7 967
GIMI	EUREX	UK	GBP	NTR	FMUK	409	877	4 585
GIMI	ICE EU	Switzerland	CHF	NTR	MSH	1 060	1 293	3 626
GIMI	ICE EU	Japan	USD	NTR	MCO	71	574	2 439
GIMI	SGX	Singapore Free	USD	NTR	NSP	1 357	2 933	4 693
GIMI	EUREX	New Zealand	USD	NTR	FMNZ	69	138	1 064
GIMI	SGX	India	INR	Price	MD	0	0	655
GIMI	EUREX	Canada	USD	NTR	FMCA	0	75	399
GIMI	EUREX	Japan	USD	GTR	FMJG	0	0	284
Factor	EUREX	USA Value Weighted	USD	NTR	FMUV	3 250	10 802	13 573
Factor	EUREX	USA Quality	USD	NTR	FMUQ	0	0	2 343
Style	ICE US	USA Value	USD	Price	MCU	767	1 524	4 233

Emerging & Frontier Markets Indexes

GLOBAL INDEXES								
GIMI	ICE US	Emerging Markets	USD	Price	MME	1 466 368	10 351 340	40 472 133
GIMI	EUREX	Emerging Markets	USD	NTR	FMEM	118 609	167 115	860 887
GIMI	EUREX	Emerging Markets	USD	Price	FMEF	43 208	110 062	443 529
GIMI	ICE EU	Emerging Markets	USD	NTR	MCQ	16 205	51 365	290 091
GIMI	EUREX	Emerging Markets	EUR	NTR	FMEN	24 834	92 937	272 294
GIMI	ICE EU	Emerging Markets	EUR	NTR	MSM	9 660	23 050	143 113
GIMI	ICE US	Emerging Markets	USD	NTR	MMN	557	1 610	3 467
GIMI	SGX	Emerging Markets	USD	Price	DNEA	12	260	693
GIMI	SGX	Emerging Markets	USD	NTR	ANEA	0	304	612
REGIONAL INDEXES								
GIMI	EUREX	EM Asia	USD	NTR	FMEA	372503	995 054	3 370 812
GIMI	SGX	EM Asia	USD	NTR	CNEA	112875	252 697	938 234
GIMI	ICE US	EM Asia	USD	NTR	ASN	36	6 673	263 123
GIMI	EUREX	EM EMEA	USD	NTR	FMEE	72943	234 643	825 362
GIMI	ICE US	EM EMEA	USD	NTR	MMM	3	74	207
GIMI	EUREX	EM EMEA ex Turkey	USD	NTR	FMXT	15	100	725
GIMI	EUREX	EM LatAm ex Brazil	USD	NTR	FMXB	0	0	430
GIMI	EUREX	EM Latin America	USD	NTR	FMEL	70 200	218 512	613 873
GIMI	ICE US	EM Latin America	USD	Price	MLE	334	2 715	12 857
GIMI	ICE EU	EM Latin America	USD	NTR	MCF	0	24	24

Open Interest

FAMILY	EXCHANGE	INDEX NAME	CURRENCY	DIVIDEND VERSION	PRODUCT CODE	OPEN INTEREST	Q4 VOLUME	2019 VOLUME
COUNTRY INDEXES								
GIMI	SGX	Taiwan	TWD	Price	TW	232 875	5 664 112	21 613 830
GIMI	SGX	Taiwan	USD	NTR	NTW	107 764	315 387	1 152 654
GIMI	SGX	India	USD	NTR	NMD	85 592	305 993	999 503
GIMI	SGX	China Free	USD	NTR	NCH	77 016	288 603	977 754
GIMI	EUREX	China Free	USD	NTR	FMCN	11 066	58 560	365 233
GIMI	ICE EU	Brazil	USD	NTR	MCG	47 644	159 414	437 944
GIMI	EUREX	Saudi Arabia	USD	NTR	FMSA	39 128	85 620	287 278
GIMI	EUREX	Mexico	USD	NTR	FMMX	19 367	49 580	240 707
GIMI	SGX	Indonesia	IDR	Price	ID	2 526	35 180	184 051
GIMI	SGX	Thailand	USD	NTR	NTH	18 201	40 876	177 336
GIMI	ICE EU	India	USD	NTR	MII	18 041	33 932	162 047
GIMI	EUREX	South Africa	USD	NTR	FMZA	15 364	33 764	160 581
GIMI	SGX	Indonesia	USD	NTR	NID	27 473	69 987	194 523
GIMI	SGX	Malaysia	USD	NTR	NMY	17 277	36 094	128 554
GIMI	EUREX	Chile	USD	NTR	FMCL	15 721	42 228	120 971
GIMI	EUREX	Russia	USD	NTR	FMRS	13 161	55 002	119 709
GIMI	EUREX	Thailand	USD	NTR	FMTH	1 235	8 861	71 347
GIMI	EUREX	Indonesia	USD	NTR	FMID	2 821	10 419	72 262
GIMI	SGX	Philippines	USD	NTR	NPH	4 764	13 254	39 169
GIMI	EUREX	Malaysia	USD	NTR	FMMY	297	3 340	25 168
GIMI	EUREX	Colombia	USD	NTR	FMCO	3 418	8 387	26 979
GIMI	EUREX	Peru	USD	NTR	FMPE	4 065	8 243	24 927
GIMI	EUREX	Philippines	USD	NTR	FMPH	996	3 296	19 493
GIMI	EUREX	India	USD	NTR	FMIN	6739	16 761	31 635
GIMI	EUREX	Qatar	USD	NTR	FMQA	3686	10 965	24 354
GIMI	SGX	Hong Kong	USD	NTR	NHK	6739	18 499	28 620
GIMI	EUREX	Poland	USD	NTR	FMPL	610	2 923	11 070
GIMI	EUREX	Taiwan	USD	NTR	FMTW	1440	3 036	9 376
GIMI	EUREX	UAE	USD	NTR	FMUA	655	2 068	8 341
GIMI	EUREX	Russia	USD	Price	FMRU	22	1 057	5 762
GIMI	SGX	China Free	USD	Price	CH	0	72	1 803
GIMI	EUREX	Egypt	USD	NTR	FMEY	75	150	1 345
GIMI	ICE US	China Free	USD	NTR	MCX	3	290	915
GIMI	SGX	Thailand	THB	Price	TH	0	0	308

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Listed options

FAMILY	EXPOSURE	EXCHANGE	INDEX NAME	CURRENCY	DIVIDEND VERSION	PRODUCT CODE	OPEN INTEREST	Q4 VOLUME	2019 VOLUME
Global	GIMI	EUREX	Emerging Markets	USD	Price	OMEF	243 722	152 299	627 112
Global	GIMI	EUREX	World	USD	Price	OMWP	259 289	180 734	484 914
Global	GIMI	CBOE	Emerging Markets	USD	Price	MXEF	41 465	85 289	265 892
Global	GIMI	EUREX	World	USD	NTR	OMWO	65 990	78 232	200 557
Global	GIMI	EUREX	Emerging Markets	USD	NTR	OMEM	14 424	25 876	73 486
Global	GIMI	EUREX	Emerging Markets	EUR	NTR	OMEN	9 042	52	22 606
Global	GIMI	EUREX	EM Asia	USD	NTR	OMEA	5 533	3 855	19 168
Global	GIMI	EUREX	AC Asia Pacific ex Japan	USD	NTR	OMAS	2 218	3 975	9 729
Global	GIMI	EUREX	World	GBP	NTR	OMWB	2 031	2 708	2 708
Global	GIMI	EUREX	World	EUR	NTR	OMWN	17 456	1 600	1 600
Regional	GIMI	EUREX	EAFE	USD	Price	OMFP	101 310	39 141	203 236
Regional	GIMI	CBOE	EAFE	USD	Price	MXEA	12 393	43 073	149 812
Regional	GIMI	EUREX	Europe	EUR	NTR	OMEU	4 196	0	7 575
Single Country	GIMI	SGX	Taiwan	TWD	Price	TWO	0	1 800	40 470

Open Interest

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