MSCI EM EMEA Net Total Return (USD) Index Futures

Product factsheet

The MSCI Emerging Markets EMEA Net Total Return Index captures large and mid-cap representation across 11 Emerging Markets (EM) countries in Europe, the Middle East and Africa (EMEA). The index covers approximately 85% of the free float-adjusted market capitalisation in each country in a net total return form (i.e. reinvestment of net dividend payout into the index portfolio) denominated in USD.

CFTC Certified

Features

The introduction of the MSCI Emerging Markets EMEA Net Total Return (USD) Index Futures provides a tool for investors to perform strategic asset allocation into the region and manage single country risk within the emerging markets.The futures contract is USD-denominated and can be traded both in Asian time zone (day trading session) and Europe/US time zone (after-hours trading session).

View index performance and top constituents

MSCI EM EMEA Net Total Return (USD) Index Futures[1] >

Information vendor access code

Index

	MSCI Emerging Markets EMEA Net Total Return Index
Bloomberg	M1EE
Refinitiv	.MIEE00000NUS

Futures

	MSCI Emerging Markets EMEA Net Total Return (USD) Index Futures
Bloomberg	HQTA Index
Refinitiv	0#HMEE:
AAStocks	221695
Activ Financial	MEE/<yy><m>.HF
Barrich	MEE
ETNET	Access code: MEE
Infocast	MEE
N2NAFE	870972
SIX Financial	MEEmy
Telequote	MEEmy

[1] https://www.hkex.com.hk/Products/Listed-Derivatives/Equity-Index/MSCI-Indexes/MSCI-Indexes/Other-Regional/Net-Total-Return/MSCI-EM-EMEA-Net-Total-Return-(USD)-Index-Futures?sc_lang=en#&product=MEE

MSCI Emerging Markets EMEA Net Total Return (USD) Index Futures contract specifications

Items	Key Contract Terms
Underlying Index	MSCI Emerging Markets EMEA Net Total Return Index
HKATS Code	MEE
Trading Currency	USD
Contract Multiplier	USD 100 per index point
Minimum Fluctuations	0.001 Index point
Contract Months	Spot month, the next calendar month and the next four calendar quarter months (i.e. quarterly months are March, June, September and December)
Holiday Trading	This contract can be traded on Hong Kong public holidays (except for the holiday of New Year's Day)
Trading Hours (Hong Kong Time)	9:00 a.m. – 6:30 p.m. (day trading session) 7:00 p.m. – 3:00 a.m. (after-hours trading session) (Expiring contract months close at 6:30 p.m. on the last trading day)
Last Trading Day (LTD)	The third Friday of the contract month and if it is not a trading day, the last trading day shall be the preceding trading day
Final Settlement Price (FSP)	The official closing value of the underlying index for the LTD, rounded to the nearest 3 decimal places. If MSCI announces there is an unexpected market closure event on LTD, FSP shall be based on the final Unexpected Market Closure Index level published by MSCI.
Exchange Fee	USD 0.6 per contract per side
Settlement Fee	USD 0.6 per contract per side on final settlement
Commission Levy^	USD 0.07 per contract
Position Limit	61,000 net contracts long or short for all contract months combined
Large Open Position	500 open contracts, in any one contract month
Block Trade Minimum Volume Threshold	25 Contracts
CFTC	Certified

^ The USD equivalent of HKD 0.54 per contract at the exchange rate determined by the HKFE from time to time

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