

Derivatives on MSCI China Tech & MSCI China related indices

Eurex, the global home of MSCI, offers the broadest range of MSCI derivatives for the AsiaPacific region. Eurex recently launched new contracts on:

MSCI China Tech 100 Index

A unique, differentiated, and innovative approach to capturing technology fueled growth in China. It offers strong index performance vs. the MSCI China Index since inception.

The Index captures large and mid-cap representation across China A shares, H shares, B shares, Red chips, P chips and foreign listings (e.g. ADRs). Currently, the index includes large cap A and mid cap A shares accessible through the Stock Connect program and represents 20% of the free float adjusted market capitalization.

The index aims to represent the performance of a set of companies that are expected to derive significant revenue from the development of new products and services from technology innovations leading to breakthroughs in areas such as internet and digitization, mobility, autonomous technology, industrial automation and digital healthcare.

MSCI China Hong Kong Listed Large Cap Index

The Index is designed to represent the performance of Hong Kong listed companies in the MSCI China Large Cap Index. To avoid concentration, the maximum weight of issuers in the MSCI China Hong Kong Listed Large Cap Index is capped at 10% as per the MSCI Capped Indexes Methodology.

Key benefits



MSCI China Tech 100 Index Futures to focus on technology value chain in China



MSCI China/HK Listed Indexes offer exposure to Chinese equities



CFTC approval

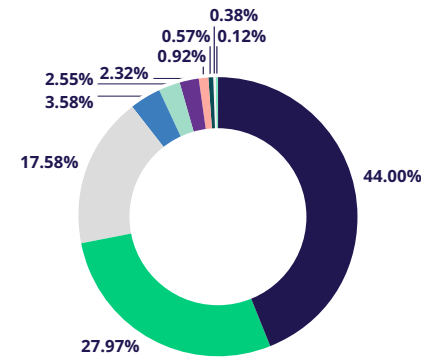
MSCI Hong Kong Listed Large Cap Index

The index is designed to represent the performance of Hong Kong listed companies in the MSCI Zhong Hua Large Cap Index, plus the Hong Kong listing of HSBC. To avoid concentration, the maximum weight of issuers in the MSCI Hong Kong Listed Large Cap Index is capped at 10% as per the MSCI Capped Indexes Methodology.

The MSCI Hong Kong Listed Large Cap Index and MSCI China Hong Kong Listed Large Cap Index were designed to meet the requirements of investors looking to invest and/or trade in HK and China companies listed in Hong Kong. These indexes have solely HK-listed constituents, weight capping for trading related products – derivatives & ETFs, and reflect US Executive Order related actions.

MSCI China Tech 100 Index – Top 10 constituents

	Index Wt. (%)	Parent Index Wt. (%)	Sector
MEITUAN B	10.39	4.22	Cons Discr
ALIBABA GRP HLDG (HK)	10.07	12.72	Cons Discr
TENCENT HOLDINGS LI (CN)	9.92	14.18	Comm Svcs
PINDUODUO ADR A	7.79	1.69	Cons Discr
XIAOMI CORP B	7.68	1.67	Info Tech
BAIDU ADR	6.72	1.63	Comm Svcs
NETEASE COM ADR	5.67	1.46	Comm Svcs
JD.COM ADR	4.60	1.97	Cons Discr
NIO A ADR	3.62	1.54	Cons Discr
KE HOLDINGS ADR	2.55	0.57	Real Estate
Total	68.99	41.67	

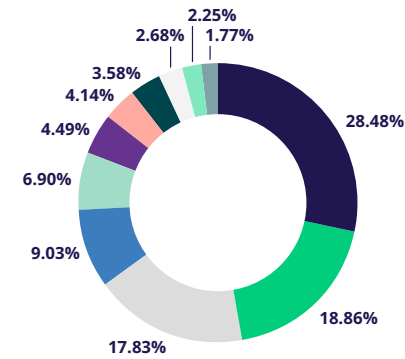


Sector weights

Consumer Discretionary	44.00%
Communication Services	27.97%
Information Technology	17.58%
Health Care	3.58%
Real Estate	2.55%
Industrials	2.32%
Materials	0.92%
Utilities	0.57%
Financials	0.38%
Consumer Staples	0.12%

MSCI China Hong Kong Listed Large Cap Index – Top 10 constituents

	Float Adj Mkt Cap (USD billions)	Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	232.58	9.76	Comm Svcs
ALIBABA GROUP HLDG (HK)	231.78	9.72	Cons Discr
MEITUAN B	174.92	7.34	Cons Discr
CHINA CONSTRUCTION BK H	101.21	4.25	Financials
PING AN INSURANCE H	88.19	3.70	Financials
BAIDU A (HK)	85.60	3.59	Comm Svcs
JD.COM A (HK)	83.03	3.48	Cons Discr
XIAOMI CORP B	69.28	2.91	Info Tech
WUXI BIOLOGICS	67.39	2.83	Health Care
NETEASE (HK)	62.25	2.61	Comm Svcs
Total	1,196.22	50.19	

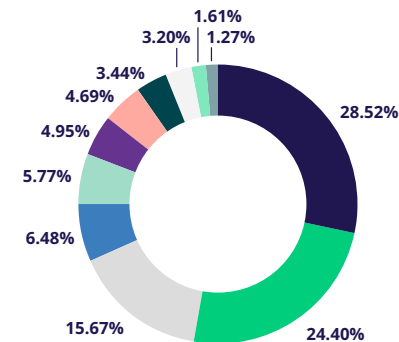


Sector weights

Consumer Discretionary	28.48%
Financials	18.86%
Communication Services	17.83%
Health Care	9.03%
Information Technology	6.90%
Real Estate	4.49%
Consumer Staples	4.14%
Industrials	3.58%
Utilities	2.68%
Materials	2.25%
Energy	1.77%

MSCI Hong Kong Listed Large Cap Index – Top 10 constituents

	Float Adj Mkt Cap(USD billions)	Index Wt. (%)	Sector
TENCENT HOLDINGS LI (CN)	292.10	9.87	Comm Svcs
ALIBABA GROUP HLDG (HK)	291.10	9.84	Cons Discr
AIA GROUP	176.34	5.96	Financials
MEITUAN B	155.86	5.27	Cons Discr
HSBC HOLDINGS (HK)	147.59	4.99	Financials
CHINA CONSTRUCTION BK H	90.18	3.05	Financials
HONGKONG EXCH & CLEARING	86.00	2.91	Financials
PING AN INSURANCE H	78.57	2.66	Financials
BAIDU A (HK)	76.27	2.58	Comm Svcs
JD.COM A (HK)	73.98	2.50	Cons Discr
Total	1,467.98	49.61	



Sector weights

Financials	28.52%
Consumer Discretionary	24.40%
Communication Services	15.67%
Health Care	6.48%
Real Estate	5.77%
Information Technology	4.95%
Industrials	4.69%
Utilities	3.44%
Consumer Staples	3.20%
Materials	1.61%
Energy	1.27%

Contract specifications

Derivatives on MSCI China related indices						
Index	MSCI EM Asia	MSCI China (Free)	MSCI China Tech 100	MSCI Hong Kong	MSCI Hong Kong Listed Large Cap	MSCI China Hong Kong Listed Large Cap
Futures code	FMEA	FMCN	FMCT	FMHK	FMHS	FMHC
Options code	OMEA	OMCN	-	-	OMHS	OMHC
Bloomberg code	NDUEEGFA Index	MSCNXNUS Index	MXCHNTEC	NDDUHK Index	MXCKLU	MXHKLU
Launch date at Eurex	Jul 13	Jul 13	Mai 21	Nov 14	Mai 21	Mai 21
Currency / div reinvestment	USD					
Contract multiplier	USD 100 per index point	USD 50 per index point	USD 10 per index point	USD 1 per index point	USD 50 per index point	USD 50 per index point
Tick-size (order book)	0.1	0.1	0.5	100	0.1	0,1
Index factsheet	Read now	Read now	Read now	Read now	Read now	Read now
Selection criteria	Large & Mid Caps	Large & Mid Caps	MSCI China Tech 100 Index Large & Mid Caps + relevance score	Large & Mid Caps	Only Large Caps	Only Large Caps
Venues used for China / HK stocks	HK (H shares, Red chips and P chips) CN (A- & B-shares at Shenzhen/Shanghai) US (ADRs at NYSE, Nasdaq)	HK (H shares, Red chips and P chips) CN (A- & B-shares at Shenzhen/Shanghai) US (ADRs at NYSE, Nasdaq)	HK (H shares, Red chips and P chips) CN (A- & B-shares at Shenzhen/Shanghai) US (ADRs at NYSE, Nasdaq)	HK - -	HK - -	HK - -
# stocks (as of Jun 21) weight of Chinese stocks	1,148 47%	736 100%	100 100%	37 0%	166 83%	147 100%
Minimum price change	Contrary to the minimum price change in the orderbook, all MSCI futures may be entered in the Eurex T7 Trade Entry Services (TES) with a minimum price change of 0.001.					
Contract months	Futures: The next twelve quarter months of the cycle March, June, September and December (36 months) Options: Up to and including the next, the second and the third succeeding expiration days and up to and including the next six succeeding quarterly expiration days (March, June, September, December) (24 months)					
Settlement	Cash settlement, due on the first exchange day after the final settlement day.					
Daily settlement / Last trading day	The third Friday of each maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day. Close of trading for maturing series: 22:00 CET/CEST (Futures) and 17:30 CET/CEST (Options).					
Final settlement day	The final settlement day is the trading day following the last trading day. Relevant for the MSCI equity index derivatives is the index closing price on the last trading day.					
Trading hours (futures)	Order book: 02:15 – 22:00 CET Off-book: 02:15 – 22:00 CET					

Additional Info: [FURTHER UPDATE REGARDING CHANGES TO MSCI INDEXES RELATING TO US EXECUTIVE ORDER 13959](#)

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