

The **MSCI Malaysia Index** covers approximately 85% of the market capitalisation in Malaysia. The index measures the performance of the large and mid-cap segments of the Malaysian market.

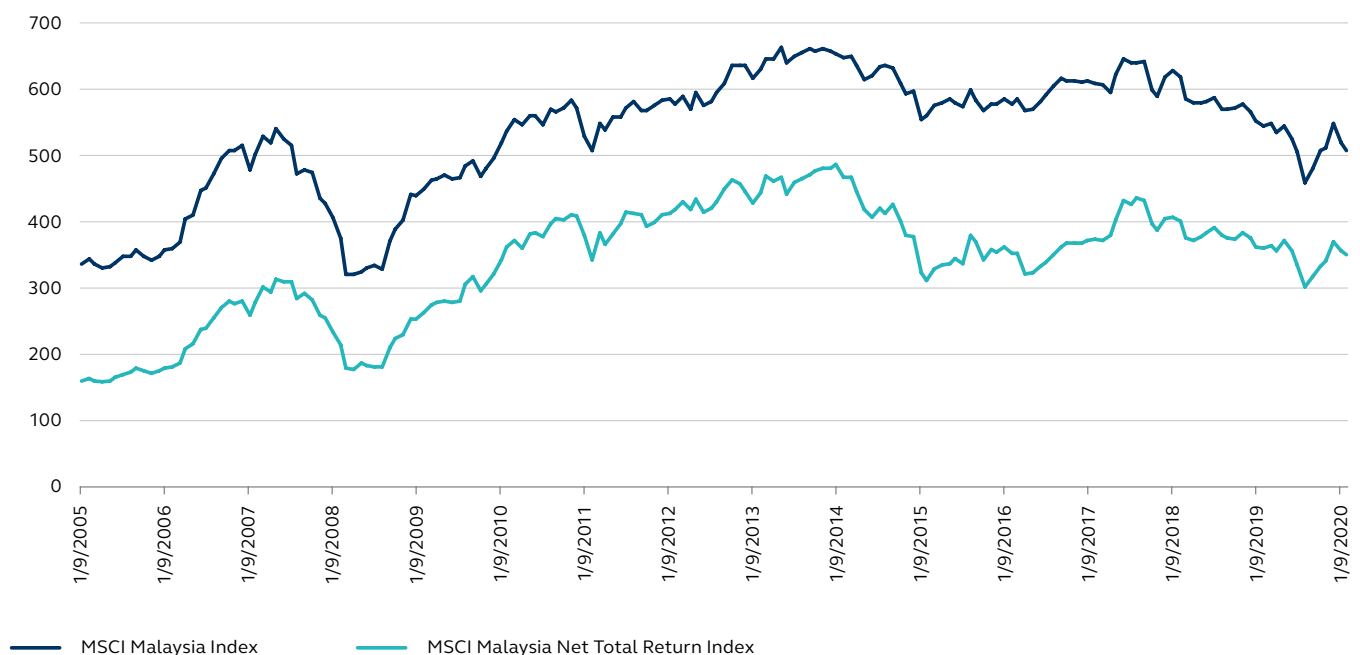
The **MSCI Malaysia Net Total Return Index** measure the performance of Malaysian market in a net total return form (i.e. reinvestment of net dividend payout into the index portfolio) denominated in USD.

### CFTC Certified

## Features

The introduction of the MSCI Malaysia (USD) Index Futures and the MSCI Malaysia Net Total Return (USD) Index Futures provides a tool for investors to trade and hedge their exposure in the equity market of Malaysia based on an international benchmark. 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).

## Index Performance (September 2005 – September 2020)



Source: Bloomberg, as at 30 September 2020

# Top 10 Constituents<sup>^#</sup>

Stock	Sector	Float Adjusted Market Capitalisation (USD Billions)	Index Weight
Public Bank	Financials	11.00	10.01%
Top Glove Corp	Health Care	9.38	8.53%
Malayan Banking	Financials	6.84	6.22%
Hartalega Holdings	Health Care	6.60	6.01%
Tenaga Nasional	Utilities	5.75	5.23%
CIMB Group Holdings	Financials	4.78	4.35%
Dialog Group	Energy	3.62	3.30%
Petronas Chemicals Group	Materials	3.24	2.95%
Petronas Gas	Utilities	3.13	2.85%
Supermax Corp	Health Care	3.03	2.76%
<b>Total</b>		<b>57.36</b>	<b>52.21%</b>

<sup>^</sup>Source: MSCI, as of 30 September 2020

<sup>#</sup>The constituent list and vendor codes can be found on the MSCI websites <https://www.msci.com/constituents> and <https://www.msci.com/ticker-codes> respectively.

## Information Vendor Access Code

### Index

	Bloomberg L.P.	Refinitiv
MSCI Malaysia Index	MXMY Index	.MIMY00000PMY
MSCI Malaysia Net Total Return Index	M1MY Index	.MIMY00000NUS

### Futures

	ACTIV Financial	Barrich Intelligent Trader Information Network Limited	Bloomberg L.P.	Infocast Limited	N2N-AFE (Hong Kong) Limited	Refinitiv	SIX Financial Information Ltd
MSCI Malaysia (USD) Index Futures	MMA/<yy><m>.HF (Note 1)	MMY	HMYA Index	MMA	870961	0#HMMY:	MMYmy (Note 2)
MSCI Malaysia Net Total Return (USD) Index Futures	MMN/<yy><m>.HF (Note 1)	MMN	HKEA Index	MMN	870948	0#HMMN:	MMNmy (Note 2)

Note 1: <yy>=year number, <m>=month code

Note 2: y: Contract Year, m: Contract Month



# MSCI Malaysia (USD) Index Futures Contract Specifications

Items	Key Contract Terms
Underlying Index	MSCI Malaysia Index
HKATS Code	MMA
Trading Currency	USD
Contract Multiplier	USD 20 per index point
Minimum Fluctuations	0.25 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) 7:15 p.m. – 3:00 a.m. (after-hours trading session) (Expiring contract months close at 5:15 p.m. on the last trading day)
Last Trading Day	The last trading day of the contract month. If the last trading day falls on a Malaysia public holiday, the last trading day will be the preceding trading day which is also a business day in Malaysia
Exchange Fee	USD 1.0 per contract per side
Cash Settlement Fee	USD 1.0 per contract per side on final settlement
Commission Levy <sup>^</sup>	USD 0.07 per contract
Position Limit	11,000 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	50 contracts
CFTC	Certified

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



# MSCI Malaysia Net Total Return (USD) Index Futures Contract Specifications

Items	Key Contract Terms
Underlying Index	MSCI Malaysia Net Total Return Index
HKATS Code	MMN
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) 7:15 p.m. – 3:00 a.m. (after-hours trading session) (Expiring contract months close at 5:00 p.m. on the last trading day)
Last Trading Day	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
Exchange Fee	USD 0.6 per contract per side
Cash Settlement Fee	USD 0.6 per contract per side on final settlement
Commission Levy <sup>^</sup>	USD 0.07 per contract
Position Limit	5,000 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

<sup>^</sup>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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Hong Kong Exchanges and Clearing Limited 8/F, Two Exchange Square, 8 Connaught Place, Central, Hong Kong  
info@hkex.com.hk (t) +852 2522 1122 | (f) +852 2295 3106 hkexgroup.com | hkex.com.hk

