

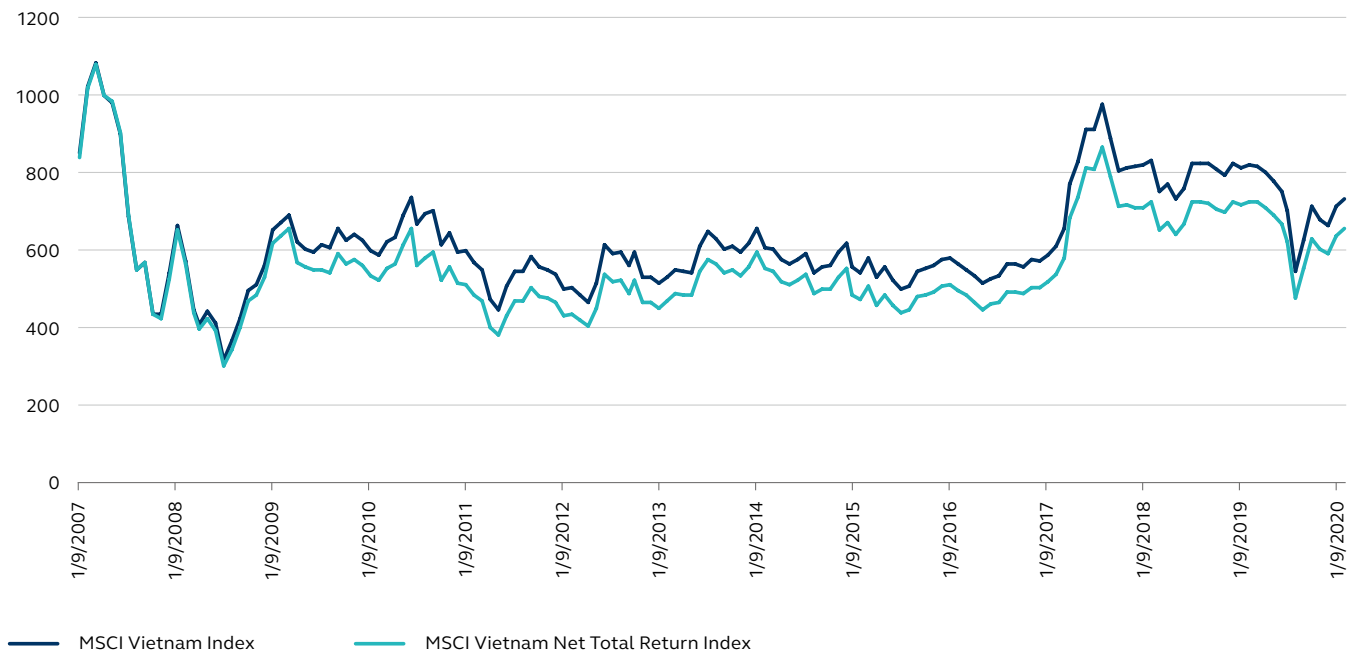
The **MSCI Vietnam Index** covers approximately 85% of the free float-adjusted market capitalisation in the Vietnam equity universe.

The **MSCI Vietnam Net Total Return Index** measures the performance of the large and mid-cap segments of the Vietnamese market in a net total return form (i.e. reinvestment of net dividend payout into the index portfolio) denominated in USD.

Features

The introduction of the MSCI Vietnam (USD) Index Futures and the MSCI Vietnam Net Total Return (USD) Index Futures provides a tool for investors to trade and hedge their exposure in the equity market of Vietnam 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 2007 – September 2020)



Source: Bloomberg, as at 30 September 2020

Top 10 Constituents^{^#}

Stock	Sector	Float Adjusted Market Capitalisation (USD Billions)	Index Weight
Vietnam Dairy Product	Consumer Staples	3.44	18.59%
Vingroup	Real Estate	3.34	18.06%
Vinhomes	Real Estate	2.73	14.76%
Hoa Phat Group	Materials	1.85	10.00%
Vietcombank	Financials	1.35	7.28%
Vincom Retail	Real Estate	1.11	6.00%
Masan Group Corp	Consumer Staples	1.10	5.96%
Vietjet Aviation	Industrials	0.73	3.97%
No Va Land Inv Group	Real Estate	0.67	3.62%
Saigon Beer Alcohol Bev	Consumer Staples	0.51	2.74%
Total		16.81	90.98%

[^]Source: MSCI, as of 30 September 2020

[#]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 Vietnam Index	MXVI Index	.MIVN00000PVN
MSCI Vietnam Net Total Return Index	MSEIVTUN Index	.MIVN00000NUS

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 Vietnam (USD) Index Futures	MVI/<yy><m>.HF (Note 1)	MVT	HNTA Index	MVI	870963	0#HMVT:	MVTmy (Note 2)
MSCI Vietnam Net Total Return (USD) Index Futures	MVN/<yy><m>.HF (Note 1)	MVN	HKSA Index	MVN	870952	0#HMVN:	MVNmy (Note 2)

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

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



MSCI Vietnam (USD) Index Futures Contract Specifications

Items	Key Contract Terms
Underlying Index	MSCI Vietnam Index
HKATS Code	MVI
Trading Currency	USD
Contract Multiplier	USD 20 per index point
Minimum Fluctuations	0.1 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)
Trading Hours (Hong Kong Time)	9:00 a.m. – 4:30 p.m. (day trading session) 7:15 p.m. – 3:00 a.m. (after-hours trading session) (Expiring contract months close at 4:15 p.m. on the last trading day)
Last Trading Day	The second last trading day of the contract month. If the last trading day falls on a Vietnam public holiday, the last trading day will be the preceding trading day which is also a business day in Vietnam
Exchange Fee	USD 1.0 per contract per side
Cash Settlement Fee	USD 1.0 per contract per side on final settlement
Commission Levy [^]	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	50 contracts

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



MSCI Vietnam Net Total Return (USD) Index Futures Contract Specifications

Items	Key Contract Terms
Underlying Index	MSCI Vietnam Net Total Return Index
HKATS Code	MVN
Trading Currency	USD
Contract Multiplier	USD 50 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)
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 4:00 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 [^]	USD 0.07 per contract
Position Limit	3,000 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
Holiday Schedule	Follows Hong Kong public holiday schedule

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

HKEX Disclaimer

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