

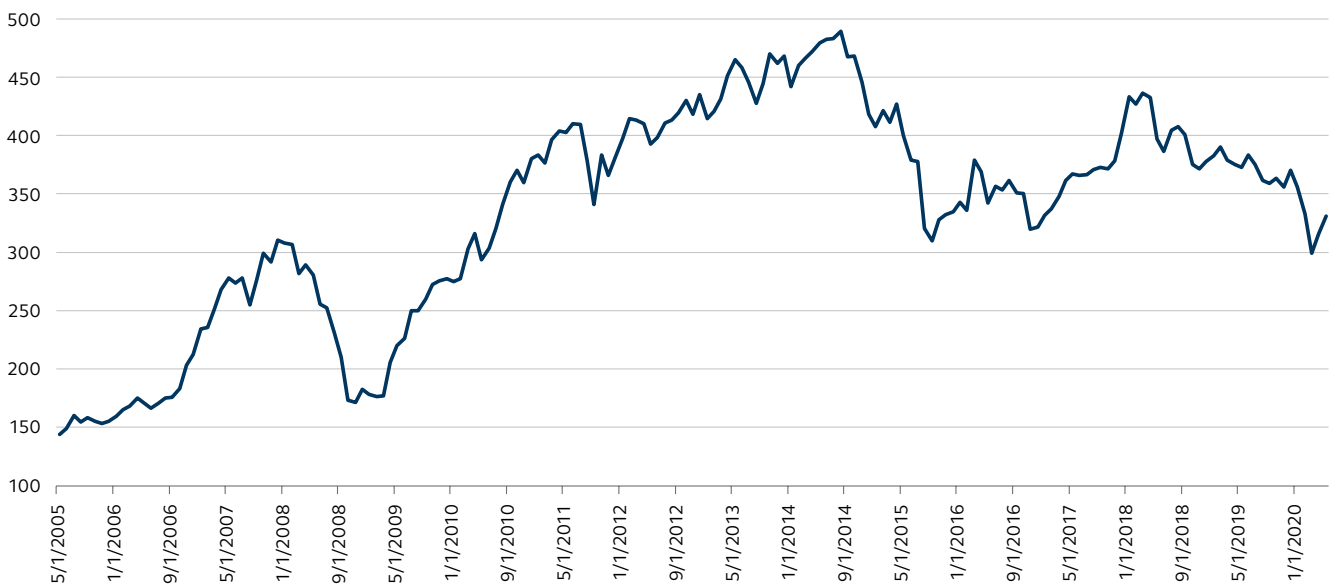
The MSCI Malaysia Net Total Return Index covers approximately 85% of the market capitalisation in Malaysia. The index measures the performance of the large and mid-cap segments of the Malaysian market in a net total return form (i.e. reinvestment of net dividend payout into the index portfolio) denominated in USD.

Features

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

benchmark. The futures contract is USD-denominated and can be traded both in Asia time zone (day trading session) and Europe/US time zone (after-hours trading session).

Index Performance (May 2005 – May 2020)*



*Source: Bloomberg, as at 31 May 2020

Top 10 Constituents^{^#}

Stock	Sector	Float Adjusted Market Capitalisation (USD Billions)	Index Weight
Public Bank	Financials	10.47	10.55%
Tenaga Nasional	Utilities	8.10	8.16%
Malayan Banking	Financials	6.79	6.84%
Top Glove Corp	Health Care	4.70	4.73%
Hartalega Holdings	Health Care	4.38	4.41%
CIMB Group Holdings	Financials	4.30	4.33%
Petronas Chemicals Group	Materials	3.48	3.50%
Petronas Gas	Utilities	3.46	3.48%
Dialog Group	Energy	3.37	3.39%
Digi.Com	Communication Services	3.25	3.28%
Total		52.30	52.68%

[^]Source: MSCI, as of 29 May 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 Malaysia Net Total Return Index	Real time: M1MY Index End of day: NDDUMAF Index	Real time: .M1MY00000NUS End of day: .dM1MY00000NUS

Futures

	ACTIV Financial	Barrich Intelligent Trader Information Network Limited	Bloomberg L.P.	Infocast Limited	N2N-AFE (Hong Kong) Limited	QuotePower International Limited	Refinitiv	SIX Financial Information Ltd
MSCI Malaysia Net Total Return (USD) Index Futures	MMN/<yy><m>.HF (Note 1)	MMN	HKEA Index	MMN	870948	12016	0#HMMN:	MMNmy (Note 2)

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

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



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)
Trading Hours (Hong Kong Time)	9:00 a.m. – 4:30 p.m. (day trading session) 5:15 p.m. – 3:00 a.m. (after-hours trading session) (Expiring contract months close at 4:30 p.m. on the last trading day)
Last Trading Day	The third Friday of the contract month and if it is not a business day, the last trading day shall be the preceding business 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	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
Holiday Schedule	Follows Hong Kong public holiday schedule

*The Commission Levy will be exempted for the first six months of trading, i.e. from 6 July 2020 to 5 January 2021

[^]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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