VN30 – INDEX
FUTURES CONTRACT

No.	Specification	Regulations
1	Contract name	Index futures on VN30
2	Contract code	VN30Fyymm
3	Underlying asset	VN30 index
4	Contract size	100.000VND * (VN30 - index futures price)
5	Multiplier	100.000VND
6	Contract month	Spot month, Next calendar month, Next two quarterly months
7	Trading method	Order – matching and Put-through
8	Trading time	Open: before securities market 15 mins Close: same time with securities market
9	Price limits	+/-7%
10	Price tick	0,1 index point (equivalent to 10.000VND)
11	Unit	01 contract
12	Final trading day	The 3rd Thursday in the contract month. If that day is a holiday, final trading day will be adjusted to the previous trading day
13	Final settlement day	The next business day after the final trading day
14	Payment method	Cash settlement
15	Method to determine daily settlement price	According to VSD regulations
16	Method to determine final settlement price	is the simple arithmetic average of the index in the last 30 minutes of the last trading day (including 15 minutes of continuous order execution and 15 minutes of order execution periodically close), after excluding the 3 highest index values and the 3 lowest index values of the continuous execution session.
17	Reference price	Daily settlement price on the previous trading day or theoretical price (on the first trading day)
18	Position limits	The maximum number of contracts in one trading account: - Professional investors: 20,000 - Institutional investors: 10,000 - Retail investors: 5,000
19	Initial margin rate	10%
20	Issuing date	When launching futures contract
21	Order limits	500 contracts/order