

**Equities Division** 

Information for institutional and corporate investors' reference only



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#### **HKEX Pulse**



# **Futures and Options Information Application**





Google Play



Xiaomi

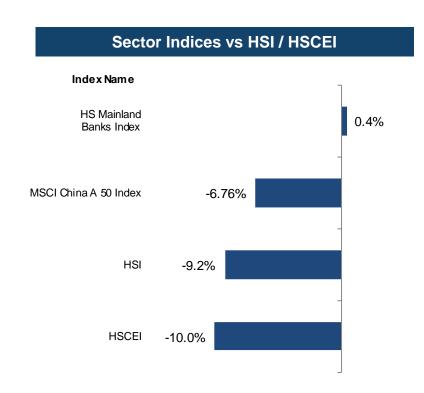


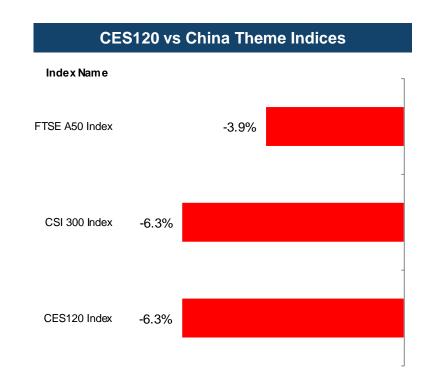
360





# **Equity Indices Monthly Performance in January 2024**





### **Equity Index Futures Access Codes**

Vendor	HS Mainland Banks	CES 120	HSI	HSCEI
Bloomberg	BMWA	CESA	HIA	HCA
Refinitiv	0#HMBI:	0#HCHH:	0#HSI:	0#HCEI:
WIND	MBIF	CHHF	HSIF	HHIF
ET Net	MBI	CHH	HSI	HHI

% Change





% Change

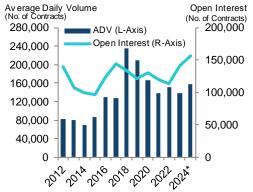
### Hang Seng Index (HSI) Futures & Options

HSI Products (2024 vs 2023)	ADV	OI*
HSI Futures	158,800 (+15%)	156,477 (+11%)
Mini-HSI Futures	96,408 (+6%)	21,788 (+30%)
HSI Options	26,501 (+16%)	91,858 (+18%)
Mini-HSI Options	18,507 (+49%)	31,058 (+53%)
HSI Futures Options	4,339 (+24%)	69,677 (+55%)
HSI Volatility Index Futures	0 (-)	0 (-)
HSI Dividend Point Index Futures	9 (-80%)	528 (+25%)

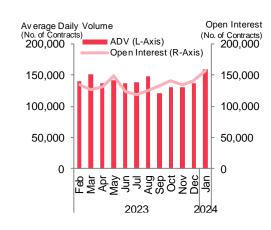
Data Source: HKEX

\* OI compared to previous year-end Information for reference only As at 31 January 2024

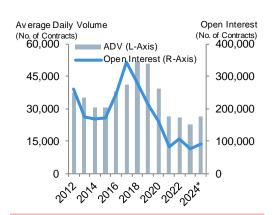
# rerage Daily Volume Open (No. of Contracts) ADV (L-Axis)



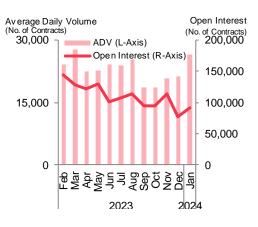
#### **HSI Futures (MoM)**



#### **HSI Options (YoY)**



#### **HSI Options (MoM)**





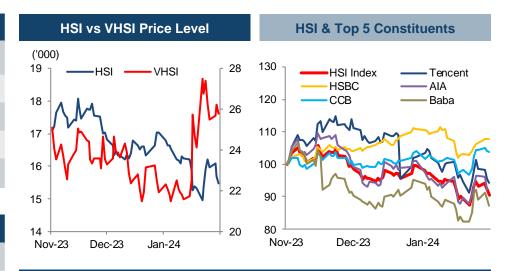
### **HSI Futures & Options**

Hang Seng Index	
Index Description	Includes the largest and most liquid stocks listed in Hong Kong
Index Level	15,485.07 (As at 31 Jan 2024)
Index Volatility (30-Day Historical)	27.0
Index Avg. Day High-Low Range	226.58 (Jan 2024)
HSCEI Correlation (2024)	0.993

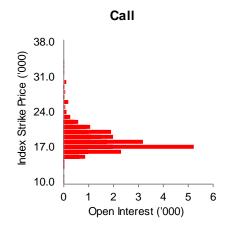
Hang Seng Index Futures		
Contract Multiplier	HK\$50	
Notional Value (1 Contra	HK\$0.77Mn (As at 31 Jan 2024)	)

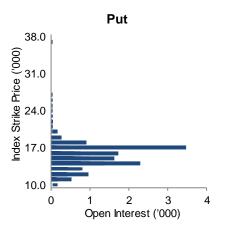
Transaction Cost*	
Stamp Duty	N/A
Trading Fee	HK\$10 / contract
SFC Levy	HK\$0.54 / contract
Commission Rate	Negotiable
Margin as of 30 Jan 2024	HK\$54,950

Data Source: HKEX, Bloomberg
\* All calculations are in HKD and exclude commission fees
Information for reference only
As at 31 January 2024



### **Distribution of HSI Index Options OI in Month-end**







### Hang Seng China Enterprises Index (HSCEI) Futures & Options

HSCEI Products		<b>.</b>	HSCEI Futures (YoY)	HSCEI Options (YoY)
(2024 vs 2023)	ADV	OI*	Av erage Daily Volume Open Interest (No. of Contracts) (No. of Contracts)	Av erage Daily Volume Open Interest (No. of Contracts) (No. of Contracts)
HSCEI Futures	215,085 (+15%)	549,993 (+1%)	240,000 200,000 160,000 100,000 200,000 100,000 200,000 100,000 200,000	120,000 100,000 80,000 100,000 100,000 100,000 100,000 100,000 100,000 100,000
Mini HSCEI Futures	9,867 (+2%)	6,227 (+33%)	120,000 80,000 40,000 - 300,000 - 200,000 - 100,000	60,000 40,000 20,000 1,200,000 800,000 400,000
HSCEI Options	35,980 (-10%)	931,288 (+16%)	ການ ເພື່ອເຮັດຄົດຄົດທີ່  HSCEI Futures (MoM)	HSCEI Options (MoM)
Mini HSCEI Options	4,958 (+45%)	28,436 (+263%)	Av erage Daily Volume Open Interest (No. of Contracts)  ADV (L-Axis) Open Interest (R-Axis)	Average Daily Volume Open Interest (No. of Contracts)  80,000  ADV (L-Axis)  Open Interest (R-Axis)
HSCEI Futures Options	44,180 (+29%)	936,695 (+37%)	220,000 - 165,000 - 110,000 -	- 1,500,000 - 1,000,000
HSCEI Dividend Point Index Futures	318 (-60%)	21,986 (+26%)	55,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000 200,000	20,000 - 500,000
			2023 2024	2023 2024

Data Source: HKEX
\* OI compared to previous year-end
Information for reference only
As at 31 January 2024



### **HSCEI Futures & Options**

HSCEI	
Index Description	Comprises the largest and most liquid H shares
Index Level	5,194.04 (As at 31 Jan 2024)
Index Volatility (30-Day Historical)	30.4
Index Avg. Day High-Low Range	105.45 (Jan 2024)
Correlation with HSI, CES120 (2024)	0.993,0.967
Correlation with CSI300, FTSE A50 (2024)	0.795,0.712

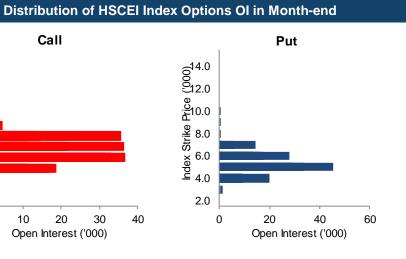
HSI vs HSCEI	HSCEI & Top 5 Constituents
102 100 98	150 HSCEI Tencent Meituan  China Mobile CCB Baba
96 - 94 -	110
92 -	90 -
90 -	70 -
86	50 Nov-23 Dec-23 Jan-24

HSCEI Futures	
Contract Multiplier	HK\$50
Notional Value (1 Contract)	HK\$0.26Mn (As at 31 Jan 2024)

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	HK\$3.5 / contract
SFC Levy	HK\$0.54 / contract
Commission Rate	Negotiable
Margin as of 30 Jan 2024	HK\$21,950

Data Source: HKEX, Bloomberg \* All calculations are in HKD and exclude commission fees Information for reference only As at 31 January 2024

### Call 14.0 Index Strike Price ('000) 10.0 8.0 8.0 4.0 2.0 20 30 10 40 Open Interest ('000)





# **Weekly HSI & HSCEI Options Performance**

Weekly HSI Options		
Contract Multiplier	HK\$50	
Liquidity Providers	Eclipse, I-Access, IMC, Maven, Optiver	

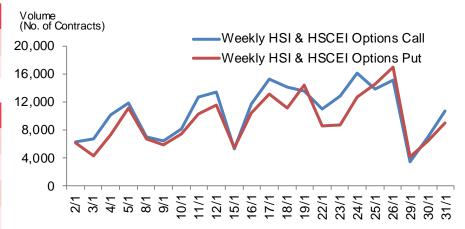
Transaction Cost*	
Stamp Duty	N/A
Trading Fee	HK\$10 / contract
SFC Levy	HK\$0.54 / contract
Commission Rate	Negotiable

35
30
25
20
15
10
5

	Weekly HSI & HSCEI Options Volume
Volume (No. of Contracts)	
40,000 ¬	■Weekly HSI Options
35,000	■Weekly HSCEI Options
30,000 -	
25,000 -	111 111
20,000	
15,000	
10,000	
5,000	
•	88/1 1/1/1 1/1/1 1/1/1 1/1/1 1/1/1 1/1/1
0, 0,	4/1 8/1 8/1 9/1 10/1 112/1 112/1 112/1 12/1 22/1 22/1

Weekly HSCEI Options	
Contract Multiplier	HK\$50
Liquidity Providers	Eclipse, I-Access, IMC, Maven, Optiver

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	HK\$3.5 / contract
SFC Levy	HK\$0.54 / contract
Commission Rate	Negotiable



### An investment tool to manage short term event risk

Data Source: HKEX

\* All calculations are in HKD and exclude commission fees Information for reference only

As at 31 January 2024

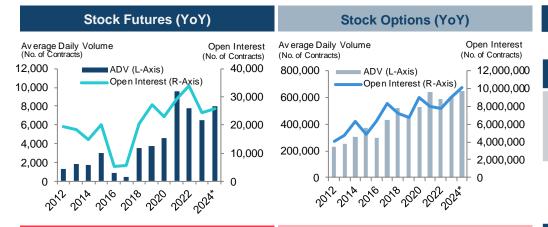


### **Equity Futures & Options**

### **Single Stock Futures & Options**

Single Stock Derivatives ADV (2024 vs 2023)	ADV	OI*
Stock Futures	7,998 (+23%)	25,883 (+6%)
Stock Options	649,510 (+7%)	10,130,487 (+14%)

	No. of Single Stock Derivatives	
)	Single Stock Futures	98
)	Single Stock Options	126



#### **Latest and Future Developments**

#### **Stock Futures**

- **Products** 
  - ➤ 3 A-shares ETFs futures contracts
  - > Total 98 stock futures contracts



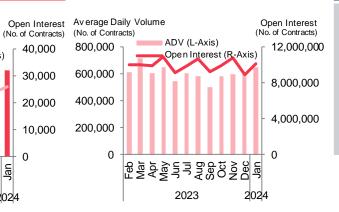
ADV (L-Axis)

Feb Mar May Jun Jul Sep Oct Nov

2024

2023

Open Interest (R-Axis)



**Stock Options (MoM)** 

### **Stock Options**

- Products
  - > 3 A-shares ETFs options contracts
  - > Total 126 stock options contracts
- Market Makers (MMs)
  - > 3 types of market makers (PMM/ CQMM/ QRMM)
  - > CQMM to provide 50 series continuous quotations

Data Source: HKEX \* OI compared to previous year-end Information for reference only As at 31 January 2024

Average Daily Volume

(No. of Contracts)

10,000

8,000

6,000

4,000

2,000

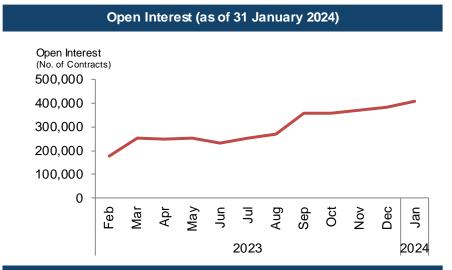


## Hang Seng TECH Index Futures, Options and Futures Options Performance

Hang Seng TECH Index	
Index Description	Tracks the largest technology companies listed in Hong Kong

Hang Seng TECH Index Futures & Options & Futures Options		
Contract Multiplier	HK\$50 per index point	
Notional Value (1 Contract)	HK\$150K (As at 31 January 2024)	
No. of Liquidity Providers	N/A	

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	HK\$5.00 / contract
SFC Levy	HK\$0.54 / contract







**Volume and Open Interest continue to growth** 

Providing investors with a tool to manage their risk exposure to Hong Kong-listed technology companies

Data Source: HKEX
\* Exclude commission fees
Information for reference only
As at 31 January 2024



### **MSCI** China A 50 Connect Index Futures Performance

MSCI China A 50 Connect Index	
Index Description	Balanced representation from 11 sectors of top 50 China A shares
Index Level	1,694.03 (As at 31 January 2024)
Index Volatility (30-Day Historical)	18.9
Index Avg. Day High-Low Range	21.36 (January 2024)
CSI300 Correlation (2024)	0.954
FTSE A50 Correlation (2024)	0.97

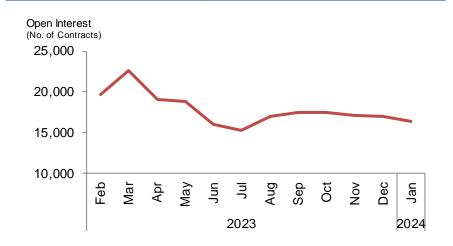
MSCI China A 50 Connect Index Futures	
Contract Multiplier	US\$25
Notional Value (1 Contract)	US\$0.04Mn (As at 31 January 2024)
Average Quote Size	US\$0.21Mn (5 Contracts)

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	US\$0.5 / contract
SFC Levy	US\$0.07 / contract
Margin as of 30 Jan 2024	US\$2,400

#### ADV (No. of Contracts) 25,000 20,000 15,000 10,000 5,000 Dec Oct Νo Jan Apr Мау Aug Sep Jun J 2023 2024

Average Daily Volume (as of January 2024)

#### Open Interest (as of 31 January 2024)



Risk management tool for diversified China portfolios

#### Sector-balanced exposure to China's A-share market

Data Source: HKEX
\* All calculations are in USD and exclude commission fees
Information for reference only
As at 31 January 2024

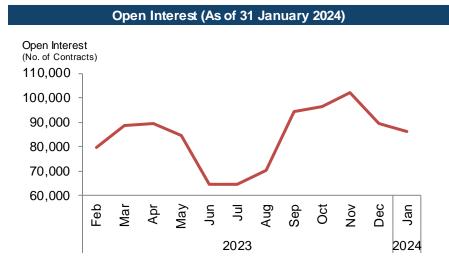


## **MSCI** Asia and Emerging Market Index Futures Performance

MSCI Asia and Emerging Market Index	
Index Description	representation 38 DM and EM countries and regional indices

MSCI Asia and Emerging Market Index Futures		
Contract Multiplier	Average US\$40	
Notional Value (1 Contract)	Average US\$46K (As at 31 January 2024)	
No. of Liquidity Providers	12	

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	US\$0.6-US\$1.0 / contract
SFC Levy	US\$0.07 / contract





HKEX with the broadest suite of MSCI derivatives products based in the Asian time-zone

Data Source: HKEX
\* Exclude commission fees
Information for reference only
As at 31 January 2024



## MSCI AC Asia ex Japan NTR Index (AxJ) Futures Performance

MSCI AxJ	
Index Description	representation 2 DM countries (excl. Japan) and 9 EM countries in Asia
Index Level	488.45 (As at 31 January 2024)
Index Volatility (30-Day Historical)	15.4
Index Avg. Day High-Low Range	4.59 (January 2024)
HSI Correlation (2024)	0.885
HSCE Correlation (2024)	0.855

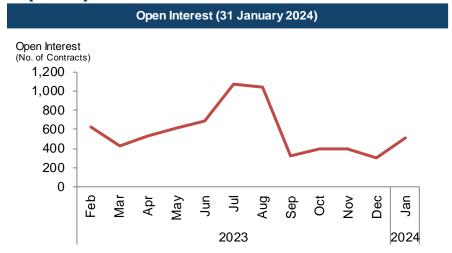
MSCI AxJ Futures	
Contract Multiplier	US\$100
Notional Value (1 Contract)	US\$49K (As at 31 January 2024)
Avg. Quote Size	US\$0.24Mn (5 Contracts)
Avg. Bid-Ask Trading Spread	0.8 index points (January 2024)
Liquidity Providers	Flow and 11 banks

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	US\$0.5 / contract
SFC Levy	US\$0.07 / contract
Margin as of 30 Jan 2024	US\$1,940

Futures contracts have relatively lower transaction costs

Data Source: HKEX

\* All calculations are in USD and exclude commission fees
Information for reference only
As at 31 January 2024



#### MSCI AxJ Combines Developed and Emerging Markets (Rebased to 100) MSCI AxJ ··· MSCI China MSCI HK 140 · MSCI SG MSCI India ..... MSCI Indonesia · MSCI Korea MSCI Malavsia · MSCI Pakistan 130 · MSCI Philippines MSCI Taiwan · MSCI Thailand 120 110 100 90 80 Nov-2023 Dec-2023 Jan-2024 MSCI AxJ is a well-established benchmark representing Asia

regional (excluding Japan) equity market performance

# **Hang Seng Mainland Banks Index Futures Performance**

Hang Seng Mainland Banks Index (HSMBI)	
Index Description	10 largest and most representative HKEX-listed mainland banks stocks
Index Level	2,354.93 (As at 31 January 2024)
Index Volatility (30-Day Historical)	22.7
Index Avg. Day High-Low Range	32.38 (January 2024)
HSI Correlation (2024)	0.96
HSC日 Correlation (2024)	0.959

Hang Seng Mainland Banks Index Futures		
Contract Multiplier	HK\$50	
Notional Value (1 Contract)	HK\$0.12Mn (As at 31 January 2024)	
Avg. Quote Size	HK\$0.59Mn (5 Contracts)	
Avg. Bid-Ask Trading Spread	N/A	
Liquidity Providers	N/A	

Transaction Cost*	
Stamp Duty	N/A
Trading Fee	HK\$2 / contract
SFC Levy	HK\$0.54 / contract
Margin as of 30 Jan 2024	HK\$5,650

Futures contracts have relatively lower transaction costs



Index & Cons	tituents 3-Month Perfo	ormance (Rebased to 100)
115 ]	—HSMBI —ICBC (1398.HK)	——CCB (939.HK) ——BOC (3988.HK)
110 -	——ABC (1288.HK)	~ - M
105 -		
100		
95 -		
90 +		
Nov-2023	Dec-2023	Jan-2024
HSMBI Futures can be used for hedging		

Data Source: HKEX, HSIL, Bloomberg

\* All calculations are in HKD and exclude commission fees
Information for reference only
As at 31 January 2024



### **CES120 Index Futures Performance**

CES120 Index	
Index Description	80 A-Shares and 40 HK-listed Mainland China H-shares, P-chips, and red chips
Index Level	4,601.47 (As at 31 January 2024)
Index Volatility (30-Day Historical)	21.6
Index Avg. Day High-Low Range	68.60 (January 2024)
CSI300 Correlation (2024)	0.909
FTSE A50 Correlation (2024)	0.856

CES120 Index Futures	
Contract Multiplier	HK\$50
Notional Value (1 Contract)	HK\$0.23Mn (As at 31 January 2024)
Average Quote Size	HK\$1.15Mn (5 Contracts)
Average Bid-Ask Trading Spread	N/A
Liquidity Providers	N/A

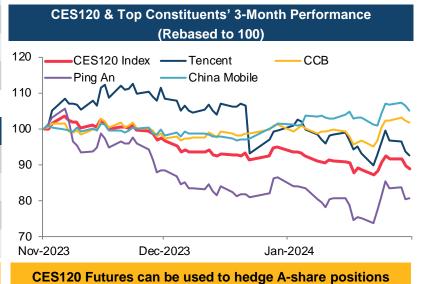
Transaction Cost*					
Stamp Duty	N/A				
Trading Fee	HK\$5 / contract				
SFC Levy	HK\$0.54 / contract				
Margin as of 30 Jan 2024	HK\$11,830				

Futures contracts have relatively lower transaction costs

Data Source: HKEX, HSIL, Bloomberg

\* All calculations are in HKD and exclude commission fees
Information for reference only
As at 31 January 2024







# **Flagship Futures - Contract Specifications**

Item	Hang Seng Index Futures	Hang Seng China Enterprises Index Futures	Hang Seng TECH Index Futures			
Underlying Index	Hang Seng Index	Hang Seng China Enterprises Index	Hang Seng TECH Index			
HKATS Code	HSI	ННІ	HTI			
Contract Multiplier		HK\$50 per index point				
Minimum Fluctuation	One index point					
Contract Months	mor	endar month & next three calendar quarter nths; un and Dec plus the next three months of Dec	Short-dated Futures: Spot, next three calendar month & next three calendar quarter months;  Long-dated Futures: The three months of Jun and Dec			
Pre-Market Opening Period		8:45 am - 9:15 am & 12:30 pm - 1:00 pm				
Trading Hours	9:15 ar	m - 12:00 noon, 1:00 pm - 4:30 pm & 5:15 pm - 3 (Closed at 4:00 pm on the Last Trading Day)	:00 am			
Last Trading Day	The second last trading day of the contract month					
Final Settlement Price	Average quotations of the	underlying index taken at five minute intervals du	uring the Last Trading Day			
Exchange Fee	HK\$10.00	HK\$3.5	HK\$5.00			



# **Flagship Options - Contract Specifications**

	_					
Item	Hang Seng Index Options	Hang Seng China Index Op		Hang Seng TECH Index Options		
Underlying Index	Hang Seng Index	Hang Seng China Ent	erprises Index	Hang Seng TECH Index		
HKATS Code	Monthly contracts: HSI Weekly contracts: "HSI" + Strike + Month + Year + "W" + Expiry Day	ontracts: "HSI" + Strike + Month + Weekly contracts: "HHI" -		НТІ		
Contract Multiplier		HK\$50 per	index point			
Minimum Fluctuation		One inc	lex point			
Contract Months / Contract Weeks	Short-dated Options: Spot, next three of quarter multiple Conference of the conferen	Monthly contracts Short-dated Options: Spot, next three calendar months & next three calendar quarter months; Long-dated Options: the next 3 months Jun & Dec				
Exercise Style		Europe	an Style			
Option Premium		Quoted in who	le index points			
	Index points	Strike interval	Index p	ooints Strike interval		
	Short-dated Options (monthly and we	eekly contracts):	Long-d	ated Options (monthly contracts only):		
Strike Price	≥ 20,000	200	≥ 20,	000 400		
	≥ 5,000 and < 20,000	100	≥ 5,000 and	d < 20,000 200		
	< 5,000	50	< 5,0	000 100		
Trading Hours	9:15 am - 12:00 noon, 1:0	0 pm - 4:30 pm & 5:15 p	m - 3:00 am (Close	ed at 4:00 pm on the Expiry Day)		
Expiry Day	The second last trading day of the contract month (monthly contracts)  The last trading day of the contract week (weekly contracts)					
Official Settlement Price	Average of quotati	ions of the Index taken a	t five minute interva	als during the Expiry Day		
Exchange Fee	HK\$10.00	HK\$3.	50	HK\$5.00		



# **Flagship Futures Options - Contract Specifications**

Item	Hang Seng Index Futures Options		China Enterprises tures Options	Hang Seng TECH Index Futures Options	
Underlying Index	Hang Seng Index Futures		ina Enterprises Index Futures	Hang Seng TECH Index Futures	
HKATS Code	PHS		PHH	PTE	
<b>Contract Multiplier</b>		HK	550 per index point		
Min. Fluctuation		(	One index point		
Contract Months	Short-dated Options: Spot, next three calendar months & next three calendar months and Congression Congress				
Exercise Style		I	European Style		
<b>Option Premium</b>		Quoted	in whole index points		
	Index points St	rike interval	Index points	Strike interval	
	Short-dated Option	ns:	L	Long-dated Options:	
Strike Price	≥ 20,000	200	≥ 20,000	400	
	≥ 5,000 and < 20,000	100	≥ 5,000 and < 20,000	200	
	< 5,000	50	< 5,000	100	
Trading Hours	9:15	The state of the s	:00 pm - 4:30 pm & 5:15 1:00 pm on the Expiry Da	•	
Expiry Day		The third Fr	iday of the contract mon	th	
Settlement on Exercise	Physical delivery on Exercise. All in-the-money options are automatically exercised upon expiry				
Official Settlement Price	•		ex Futures Contract of the - 4:00 p.m. on the Expi	e same contract month, ry Day of the Index Futures Options	
Exchange Fee	HK\$10.00	ŀ	HK\$3.5	HK\$5.0	



# **Hang Seng TECH Index Futures and Options Access Codes**

Information Vendor	Hang Seng TECH Index Futures	Hang Seng TECH Index Options
AAStocks	221014	322400
ACTIV Financial	HTI/ <yy><m>.HF</m></yy>	HTI/ <yy><mm>/<strike><t>.HF</t></strike></mm></yy>
Bloomberg L.P.	HCTA Index	HSTECH Index OMON
Colt Technology	HTImy	HTI <strikes>my</strikes>
DB Power Online	HTI	нті
DZH	HTI	
East Money Information	НТІ	
ESunny Information	HTI	нті
ETNet	HTI	нті
Hexin Flush	HTI	нті
Infocast Ltd	нті	нті
N2N-AFE	870840	873201-7
QianLong	229	
Refinitiv	0#HHTI	0#HTI*.HF
Shanghai Pobo	HTI + Month Code	
WebStock	HTI	нті
Wind	HTIF.HK	HTIO.HK



## **MSCI China A 50 Connect Index Futures Access Codes**

Information Vendor	MSCI China A 50 Connect Index Futures
AAStocks	221790
ACTIV Financial	MCA/ <yy><m>.HF</m></yy>
Bloomberg L.P.	MCYA Index
Colt Technology	MCAmy
East Money Information	MCA
ESunny Information	MCA
ETNet	MCA
Infocast Ltd	MCA
N2N-AFE	870939
Refinitiv	0#HMCA:
SIX Financial	MCAmy
Wind	MCAF.HK

# **MSCI** Asia and Emerging Market Index Futures Access Codes

Information Vendor	(USD) Index	MSCI China A 50 Connect (USD) Index Futures		<u>`</u> '	MSCI EM Asia ex China NTR (USD) Index Futures	MSCI EM Asia ex Korea NTR (USD) Index Futures	NTR (USD)	MSCI EM EMEA NTR (USD)	MSCI EM ex China NTR (USD) Index Futures
Bloomberg	HKCA Index	MCYA Index	CSIA Index	CJEA Index	HQOA Index	HQRA Index	HRSA Index	HQTA Index	HQDA Index
Refinitiv	0#HMAN:	0#HMCA:	0#HCHI:	0#HCHN:	0#HMAC:	0#HMAK:	0#HEAN:	0#HMEE:	0#HMXC:
WIND	MANF.HK	MCAF.HK					EANF.HK		

Information Vendor	MSCI EM ex Korea NTR (USD) Index Futures	MSCI EM LatAm NTR (USD) Index Futures	MSCI	` '	MSCI Hong Kong NTR (USD) Index Futures	MSCI India (USD) Index Futures		Indonesia Index (USD)	MSCI Indonesia NTR (USD) Index Futures	MSCI Japan (JPY) Index Futures
Bloomberg	HQIA Index	HQYA Index	HMPA Index	HMOA Index	HLCA Index	HRTA Index	HJDA Index	HMLA Index	HKBA Index	HQAA Index
Refinitiv	0#HMXK:	0#HMEL:	0#HMEM:	0#HEMN:	0#HMHN:	0#HMDA:	0#HMIN:	0#HMID:	0#HMDN:	0#HMJP:
WIND							MINF.HK		MDNF.HK	

Information Vendor		NTR (USD)	\ / · · · ·		Zealand NTR (USD) Index	` '		Philippines (USD) Index	NTR (USD)	MSCI Singapore Free (SGD) Index Futures
Bloomberg	HQBA Index	HJCA Index	HMYA Index	HKEA Index	HOPA Index	HRPA Index	HRBA Index	HNSA Index	HLEA Index	HKOA Index
Refinitiv	0#HMJJ:	0#HMJU:	0#HMMY:	0#HMMN:	0#HMNZ:	0#HMPJ:	0#HMPC:	0#HMPH:	0#HMPN:	0#HMSG:
WIND		MJUF.HK		MMNF.HK						

Information Vendor	MSCI Singapore Free NTR (USD) Index Futures	MSCI Singapore NTR (USD) Index Futures	, ,				,		(USD) Index	MSCI Vietnam NTR (USD) Index Futures
Bloomberg	HOBA Index	HKPA Index	HJAA Index	HRCA Index	HRDA Index	HJBA Index	HMTA Index	HKDA Index	HNTA Index	HKSA Index
Refinitiv	0#HMGN:	0#HMSN:	0#HMTW:	0#HTWP:	0#HTWN:	0#HMWN:	0#HMTH:	0#HMTN:	0#HMVT:	0#HMVN:
WIND			MTWF.HK			MWNF.HK		MTNF.HK		



# **Weekly HSI and HSCEI Options Access Codes**

Hong Kong and International Information Vendors									
Information Vendor	Weekly HSI Options	Weekly HSCEI Options							
AASTOCKS	322105	322125							
Bloomberg	HSI Index OMON HSCEI Index OMON								
DB Power	HSI HHI								
ET Net Limited	Menu "Futures/Options" > "Futures/Options Quotat	tion (Short-term)" > Access code: The series name							
Infocast	HSI	HHI							
MegaHub Limited	HSI	HHI							
N2N-AFE	873101	873121							
Refinitiv	<0#HSIW*.HF>	<0#HCEIW*.HF>							
Tele-Trend	File->Open->Options->HSI	File->Open->Options->HHI							

### **MSCI AxJ and MSCI AxJ Futures Access Codes**

Hong Kong and International Information Vendors								
Information Vendor	MSCI AxJ Index	MSCI AxJ Index Futures						
AASTOCKS	-	221495						
Activ Financial	-	MXJ/ <yy><m>.HF</m></yy>						
Bloomberg	M1ASJ Index	MJSA Index CT						
CQG	-	MXJ						
DB Power	-	MXJ						
East Money Information	-	MXJ						
Factset	-	MXJE						
ICE Data Services	-	F:MXJ						
Infocast	-	MXJ						
N2N-AFE	-	870823						
QPWeb	-	P11203						
SIX Financial Information	-	MXJmy						
Refinitiv	.MIAX0000NUS	0#HMXJ:						
Telequote Data	-	MXJ/ <yy><m>.HF</m></yy>						
Tele-Trend	-	MXJFC, MXJmyy						





## **Sector Index and Sector Index Futures Access Codes**

Hong Kong and International Information Vendors				
Information Vendor	Mainland Banks Index	Mainland Banks Index Futures		
AASTOCKS		221420		
Activ Financial	=0200700.HK	MBI/16K.HF		
AFE	837451	870809		
Bloomberg	HSMBI Index	BMWA Index		
DB Power		MBI		
ET Net	MBN	MBI		
Infocast	HSMBI	MBI		
QuotePower	SEHK.HHSMBI	P11223		
Telequote		MBImy		
Refinitiv	.HSMBI	0#HMBI:		

Mainland Information Vendors				
Information Vendor	Mainland Banks Index	Mainland Banks Index Futures		
East Money	HSMBI	MBI		
Hexin Flush Financial		MBIC		
Pobo Financial		MBI+Month+Year		
Qianlong	999905	209		
Wind	HSMBI	MBIF+yymm+HK		



## **CES120 Index and CES120 Index Futures Access Codes**

Hong Kong and International Information Vendors				
Information Vendor	CES 120 Index	CES 120 Index Futures		
Bloomberg Finance L.P.	CES120	CESA Index DES <go></go>		
Refinitiv	.HKCES120	0#HCHH:		
AAStocks.com Limited	110056	221360		
AFE Solutions Ltd.	837505	870800		
DB Power Online Limited	CES120	СНН		
ET Net Limited	CEC	СНН		
Infocast Limited	CE120	СНН		
Interactive Data Group	I:CES120	Fn:CHH\MYYDD		
Marketprizm Hong Kong Limited	CES120	CHHmy		
SIX Financial Information Ltd.	CES120	CHHmy		
Telequote Data International Limited	CES120	CHHmy		

Mainland Information Vendors				
Information Vendor	CES 120 Index	CES 120 Index Futures		
Hithink RoyalFlush Information Network Ltd	CES120	CHHC		
Shangahai DZH Limited	CES120	CHH+Month Code+Year Code		
Shanghai Gildata Services Co Ltd	CES120	-		
Shanghai Wind Information Co., Ltd	CES120	CHHF+yymm+.HK		
Zheng Zhou Esunny Information Technology Co, Ltd.	-	СНН		
Shanghai Wenhua Financial Information Ltd	-	CHHmy		
Shanghai Qianlong Advanced Technology Co Ltd	CES120	Page 209		

