

香港交易所資訊服務有限公司

(香港交易及結算所有限公司集團全資附屬成員機構)

HKEX INFORMATION SERVICES LIMITED

(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)

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**By Email**

Our Ref: MDD/20/832

**To: Data Vendors & End Users of Orion Market Data – Derivatives Market (OMD-D) and Application Service Providers (Collectively “Clients”)**

**Copy: Independent Software Vendors (ISVs)**

**Arrangement of Orion Market Data – Derivatives Market (OMD-D) for Introduction of Additional Calendar Spreads for MSCI Net Total Return (NTR) Index Futures**

With reference to the enclosed Participant Circular (Ref: [MKS/EQD/24/20](#)) from Hong Kong Futures Exchange Limited (HKFE), more combo pairs between calendar quarter months of MSCI Net Total Return (NTR) Index Futures will be introduced in the Derivatives Market effective from **12 October 2020 (Monday) (T session)**.

Please refer to the following tables for the details of the calendar spreads and the list of MSCI NTR Index Futures for details.

Effective Date	Calendar Spreads			
12 October 2020	Existing	Oct-20 / Nov-20	Oct-20 / Dec-20	Oct-20 / Mar-21
		Oct-20 / Jun-21	Oct-20 / Sep-21	
	New	Dec-20 / Mar-21	Dec-20 / Jun-21	Dec-20 / Sep-21

MSCI NTR Index Futures Name	Trading Symbol
MSCI Australia Net Total Return (USD) Index Futures	MAN
MSCI China Free Net Total Return (USD) Index Futures	MCN
MSCI EM Asia Net Total Return (USD) Index Futures	EAN
MSCI EM Asia ex China Net Total Return (USD) Index Futures	MAC
MSCI EM Asia ex Korea Net Total Return (USD) Index Futures	MAK
MSCI EM ex China Net Total Return (USD) Index Futures	MXC
MSCI EM ex Korea Net Total Return (USD) Index Futures	MXK
MSCI EM EMEA Net Total Return (USD) Index Futures	MEE
MSCI EM LatAm Net Total Return (USD) Index Futures	MEL
MSCI Emerging Markets Net Total Return (USD) Index Futures	EMN
MSCI Hong Kong Net Total Return (USD) Index Futures	MHN
MSCI India Net Total Return (USD) Index Futures	MIN
MSCI Indonesia Net Total Return (USD) Index Futures	MDN
MSCI Japan Net Total Return (JPY) Index Futures	MJJ

MSCI Japan Net Total Return (USD) Index Futures	MJU
MSCI Malaysia Net Total Return (USD) Index Futures	MMN
MSCI New Zealand Net Total Return (USD) Index Futures	MNZ
MSCI Pacific Net Total Return (USD) Index Futures	MPC
MSCI Pacific ex Japan Net Total Return (USD) Index Futures	MPJ
MSCI Philippines Net Total Return (USD) Index Futures	MPN
MSCI Singapore Net Total Return (USD) Index Futures	MSN
MSCI Singapore Free Net Total Return (USD) Index Futures	MGN
MSCI Taiwan Net Total Return (USD) Index Futures	MWN
MSCI Taiwan 25/50 Net Total Return (USD) Index Futures	TWN
MSCI Thailand Net Total Return (USD) Index Futures	MTN
MSCI Vietnam Net Total Return (USD) Index Futures	MVN

The market data dissemination for the additional calendar spreads for MSCI NTR Index Futures will be available in OMD-D on the contract effective date. Clients and ISVs are reminded to make appropriate adjustments and arrangements where necessary to ensure the readiness of their systems for this introduction.

For details, please refer to the enclosed Participant Circular.

Should you have any queries, please contact us at (852) 2211 6558 or send your questions to [IVSupport@hkex.com.hk](mailto:IVSupport@hkex.com.hk).

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Enclosure: Participant Circular