

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)

10 February 2021
Our Ref: MDD/21/132

By Email

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

Copy: Indirect Connection Market Data Vendors and End Users of OMD-D

Arrangement in HKEX Orion Market Data Platform – Derivatives Market (OMD-D) for the Change of Trading Information for MSCI China Free (USD) Index Futures

With reference to the enclosed Participant Circular from Hong Kong Futures Exchange Limited (“HKFE”) (Ref: [MO/DT/026/21](#)), the trading information for MSCI China Free (USD) Index Futures will be changed with effective from **22 February 2021**.

Please find below the new Market Code, Trading Symbol and the Commodity Code of MSCI China Free (USD) Index Futures, and refer to the enclosed Participant Circular (Ref: [MO/DT/026/21](#)) for details of the trading arrangement.

MSCI China Free (USD) Index Futures Trading Information	Current	New
Market Code	166	168
Trading Symbol	MCU	MCF
Commodity Code	5455	5481

In addition, two new market codes “159” and “163” are also reserved for the MSCI suite for the next batch of trading information change. The updated OMD-D Interface Specification (version 1.35) for including the new Market Code information is also enclosed herewith for your reference.

a) Market Data Transmission in OMD-D

The market data on MSCI China Free (USD) Index Futures under the **new** trading information will be transmitted via OMD-D upon the launch on 22 February 2021.

For MSCI China Free (USD) Index Futures under the **current** trading information, the reference data will still be transmitted in OMD-D. Nevertheless, upon 22 February 2021, all of them will be in suspended status which is reflected in Series Definition Extended (304) and Series Status (321) messages.

b) Pre-launch Arrangement

Due to the pre-launch arrangement implemented on 19 February 2021, MSCI China Free (USD) Index Futures under the **new** trading information will be available via Reference Data messages on 19 February 2021, but they will not be tradable on that day.

c) Vendor Access Codes Confirmation

For publicity purpose, Information Vendors (IVs), who currently provide and display the information of MSCI China Free (USD) Index Futures in their service(s), but will change the vendor access code due to the change of trading information, please complete and return the attached Vendor Access Code Confirmation Form on or before Wednesday, 17 February 2021 and keep us updated if there is any change. The access codes collected may be published on the HKEX website and/or any promotion materials.

Clients and ISVs are reminded to make appropriate adjustments and arrangements where necessary to ensure the readiness of their systems for the introduction of MSCI China Free (USD) Index Futures under the new trading information.

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

Arthur Yung
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Enclosures: 1) Participant Circulars (English)
2) OMD-D Interface Specification v1.35
3) Vendor Access Codes Confirmation Form