

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 May 2021

**By Email**

Our Ref: MDD/21/382

**To: Direct 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 Revision of Minimum Fluctuation and Rounding Method of Final Settlement Price for Hang Seng Index Gross / Net Total Return Index Futures and MSCI Hong Kong Net Total Return (USD) Index Futures Contracts**

With reference to the enclosed Participant Circular from Hong Kong Futures Exchange Limited (“HKFE”) (Ref: [MKS/EQD/25/21](#)), HKFE plans to revise the minimum fluctuation and the rounding method of the Final Settlement Price (“FSP”) for the following three contracts with effective from **31 May 2021 (Monday)** (“Effective Date”) tentatively, subject to the regulatory approval.

- Hang Seng Index (Gross Total Return Index) Futures;
- Hang Seng Index (Net Total Return Index) Futures; and
- MSCI Hong Kong Net Total Return (USD) Index Futures (collectively “Contracts”)

Accordingly, the following new trading symbols and commodity codes will be introduced for the Contracts. Please also refer to the enclosed Participant Circular (Ref: [MKS/EQD/25/21](#)) for details of the revision and trading arrangement.

Contracts	Hang Seng Index (Gross Total Return Index) Futures	Hang Seng Index (Net Total Return Index) Futures	MSCI Hong Kong Net Total Return (USD) Index Futures
Current Trading Symbol	HST	HSN	MHN
Current Commodity Code	5361	5362	5432
<b>New Trading Symbol</b>	<b>HGT</b>	<b>HNT</b>	<b>MHK</b>
<b>New Commodity Code</b>	<b>5308</b>	<b>5309</b>	<b>5446</b>
<b>Market Code</b>	<b>No Change</b>		

**a) Market Data Transmission in OMD-D**

The Contracts under the **new** trading information will be available via Reference Data messages on 28 May 2021, but they will not be tradable on that day. Upon the Effective Date, the market data will be transmitted via OMD-D.

For the Contracts under the **current** trading information, the reference data will still be transmitted in OMD-D. Nevertheless, after the close of the After Hours Trading session on 29 May 2021, all of them will be in suspended status which will be reflected in Series Definition Extended (304) and Series Status (321) messages.

**b) Vendor Access Codes Confirmation**

For publicity purpose, Information Vendors (IVs), who currently provide and display the information of the Contracts 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 Monday, 17 May 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 the Contracts 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](mailto:IVSupport@hkex.com.hk).

Arthur Yung  
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Data Connectivity & Support, Market Data  
Markets Division

Enclosures: 1) Participant Circular (English)  
2) Vendor Access Codes Confirmation Form