

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)

25 October 2021
Our Ref: MDD/21/863

By Email

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 in HKEX Orion Market Data Platform – Derivatives Market (OMD-D) for (1) Introduction of MSCI China (USD) Index Futures and MSCI China Net Total Return (USD) Index Futures Contracts; and (2) Transitional Arrangement for Existing Contracts Based on MSCI China Free Index

With reference to the enclosed Participant Circular (Ref: [MKS/EQD/49/21](#)) from Hong Kong Futures Exchange Limited (“HKFE”), HKFE plans to introduce MSCI China (USD) Index Futures and MSCI China Net Total Return (“NTR”) (USD) Index Futures Contracts (“Proposed Contracts”) with a tentative launch date on **22 November 2021 (Monday)** (“Launch Date”), subject to the regulatory approval and market readiness. This follows the upcoming plan of MSCI to discontinue the MSCI China Free Index and substituting with the MSCI China Index which currently has the identical index compositions and weightings.

Introduction of MSCI China (USD) Index Futures and MSCI China NTR (USD) Index Futures Contracts

Please find below the Market Code, the Trading Symbol and the Commodity Code of the Proposed Contracts, and refer to the enclosed Participant Circular for details of the trading arrangement.

| Market Code | Product Name | Commodity Code | Trading Symbol |
|-------------|------------------------------------|----------------|----------------|
| 168 | MSCI China (USD) Index Futures | 5489 | CHI |
| 161 | MSCI China NTR (USD) Index Futures | 5447 | CHN |

a) Market Data Transmission

The trading information on the Proposed Contracts will be transmitted via OMD-D upon the Launch Date.

b) Pre-launch Arrangement in OMD-D

To facilitate Clients to prepare for the market data arrangement, the Proposed Contracts information will be available in OMD-D via Reference Data one business day before the Launch Date, but the contract will not be tradable on that day.

c) Vendor Access Codes Confirmation

For publicity purpose, Information Vendors (IVs), who plan to provide and display the information of the Proposed Contracts in their service(s) after the product launch, please complete and return the attached Vendor Access Code Confirmation Form on or before **5 November 2021 (Friday)** 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.

Separately, if you have reviewed the access codes on our website and discovered that the access code for any other product is not up to date, please inform us.

Transitional Arrangement for Existing Contracts Based on MSCI China Free Index

Effective from the Launch Date of the Proposed Contracts, all of the following existing contracts based on MSCI China Free Index will be in suspended status unless the contract still has open interest. The status is indicated in Series Definition Extended (304) and Series Status (321) messages.

- MSCI China Free (USD) Index Futures;
- MSCI China Free NTR (USD) Index Futures; and
- MSCI China Free (USD) Index Options

For the details of the transitional arrangement, please refer to the enclosed participant circular.

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 Proposed Contracts and the transitional arrangement for existing contracts.

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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Data Connectivity & Support, Market Data
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Enclosures: 1) Participant Circular (English)
2) Vendor Access Codes Confirmation Form