

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)

8 November 2021
Our Ref: MDD/21/895

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)

Updated 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 our client notice issued on 25 October 2021 (Ref: [MDD/21/863](#)) and the enclosed Participant Circular (Ref: [MKS/EQD/51/21](#)) from Hong Kong Futures Exchange Limited (“HKFE”), HKFE announced that Securities and Futures Commission (“SFC”) has approved the introduction of MSCI China (USD) Index Futures and MSCI China Net Total Return (“NTR”) (USD) Index Futures Contracts (“MSCI China Contracts”) on **22 November 2021 (Monday)**.

Due to the pre-launch arrangement, the MSCI China Contracts information will be available in OMD-D via Reference Data on 19 November 2021, but the contract will not be tradable on that day.

For the transitional arrangement, effective from 22 November 2021, there will be no new contract months created on the following existing contracts based on MSCI China Free Index. In addition, the following existing contracts 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 MSCI China Contracts and the transitional arrangement for the existing contracts.

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

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Enclosure: Participant Circular (English)