

香港期貨交易所有限公司

(香港交易及結算所有限公司全資附屬公司)

HONG KONG FUTURES EXCHANGE LIMITED

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: Introduction of HKEX Gold Futures Indices

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Hong Kong Futures Exchange Limited (the “Exchange”) is pleased to announce the launch of the following six gold indices (the “Indices”) on 24 Jun 2019 to provide benchmarks for the Hong Kong gold market by referencing the USD and CNH Gold Futures contracts currently traded on the Exchange (the “Gold Futures Contracts”):

Indices	Reuters Instrument Code
HKEX USD Gold Futures – Excess Return Index	.HKGDUER
HKEX USD Gold Futures – Total Return Index	.HKGDUTR
HKEX USD Gold Futures – Spot Price Index	.HKGDUSP
HKEX CNH Gold Futures – Excess Return Index	.HKGDRER
HKEX CNH Gold Futures – Total Return Index	.HKGDRTR
HKEX CNH Gold Futures – Spot Price Index	.HKGDRSP

The Indices reflect Hong Kong gold price movements on an independent, transparent and timely basis. They track the prices of the Gold Futures Contracts with the base date of 10 July 2017, and are calculated, maintained and administered by Refinitiv Hong Kong Limited in accordance with the Principles for Financial Benchmarks as published by the International Organization of Securities Commissions.

The Indices will be disseminated via the OMD Index Feed starting from 24 Jun 2019, on every Hong Kong trading day from 08:00 to 03:00. The closing index values are normally available at around 16:45.

The complete methodology document is available at:

https://www.refinitiv.com/content/dam/marketing/en_us/documents/methodology/hkex-gold-index-methodology.pdf

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