



Equity Derivatives Monthly Update

Markets Division

Information for institutional and corporate investors' reference only

November 2021

HKEX
香港交易所

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HKEX Pulse



Futures and Options Information Application

Apple Store



Google Play



Xiaomi

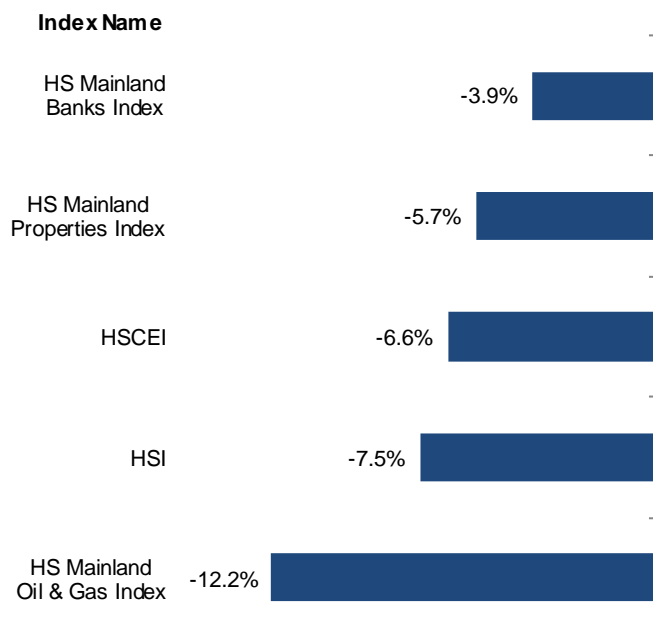


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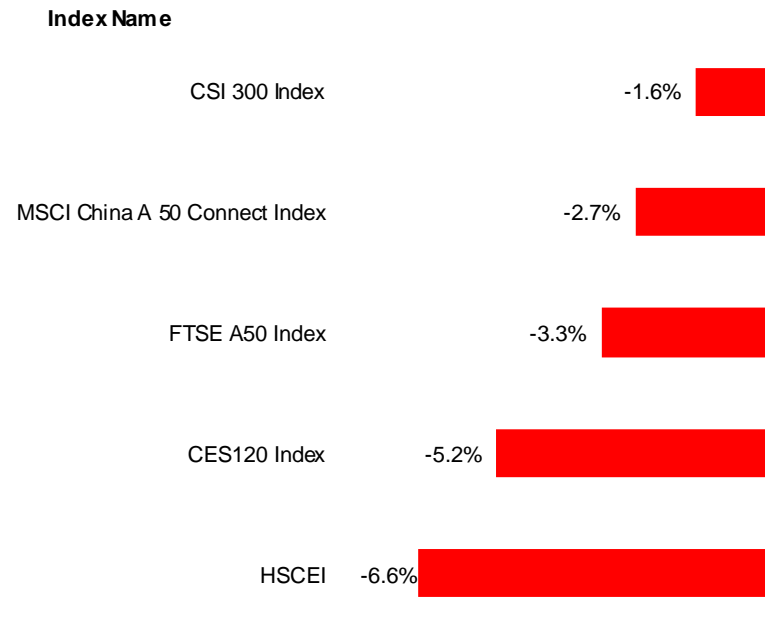


Equity Indices Monthly Performance in November 2021

Sector Indices vs HSI / HSCEI



CES120 vs China Theme Indices



Equity Index Futures Access Codes

| Vendor | HS Mainland Banks | HS Mainland Properties | HS Mainland Oil & Gas | CES 120 | HSI | HSCEI |
|-----------|-------------------|------------------------|-----------------------|---------|--------|---------|
| Bloomberg | BMWA | PPTA | OGIA | CESA | HIA | HCA |
| Refinitiv | 0#HMBI: | 0#HMPI: | 0#HMOI: | 0#HCHH: | 0#HSI: | 0#HCEI: |
| WIND | MBIF | MPIF | MOIF | CHHF | HSIF | HHIF |
| ET Net | MBI | MPI | MOI | CHH | HSI | HHI |

Data Source: Bloomberg
As at 30 November 2021
Information for reference only



Equity Index Futures & Options

Hang Seng Index (HSI) Futures & Options

| HSI Products (2021 vs 2020) | ADV | OI* |
|---|----------------|----------------|
| HSI Futures | 139,683 (-16%) | 127,466 (-2%) |
| Mini-HSI Futures | 101,036 (-10%) | 19,543 (+13%) |
| HSI Options | 26,965 (-32%) | 122,911 (-25%) |
| Mini-HSI Options | 11,450 (-15%) | 14,030 (+62%) |
| HSI Futures Options | 86 (-) | 2,368 (-) |
| HSI Volatility Index Futures | 0 (-100%) | 0 (-) |
| HSI Dividend Point Index Futures | 32 (-68%) | 3,781 (-2%) |

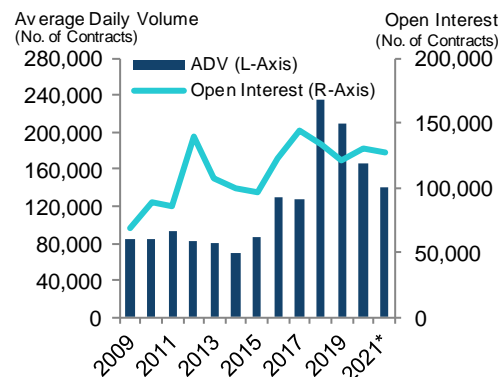
Data Source: HKEX

* OI compared to previous year-end

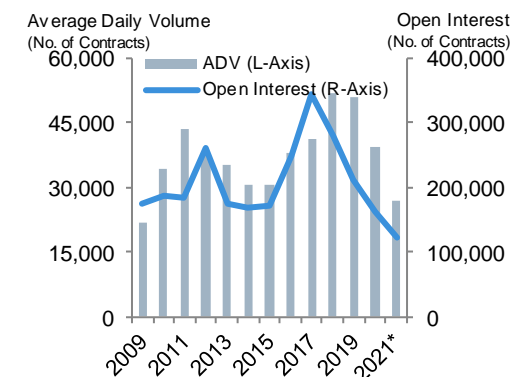
Information for reference only

As at 30 November 2021

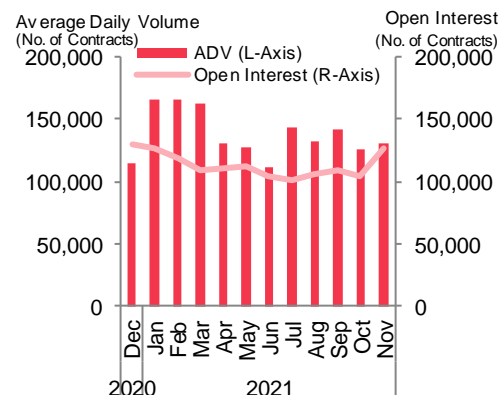
HSI Futures (YoY)



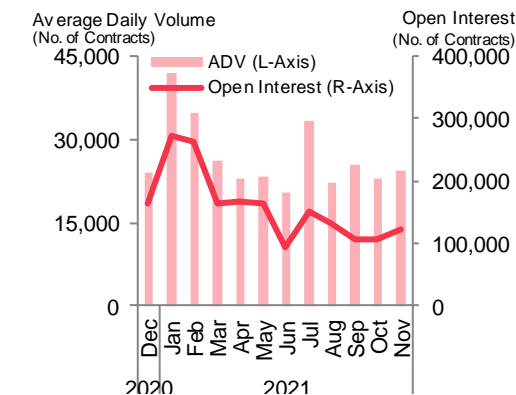
HSI Options (YoY)



HSI Futures (MoM)



HSI Options (MoM)



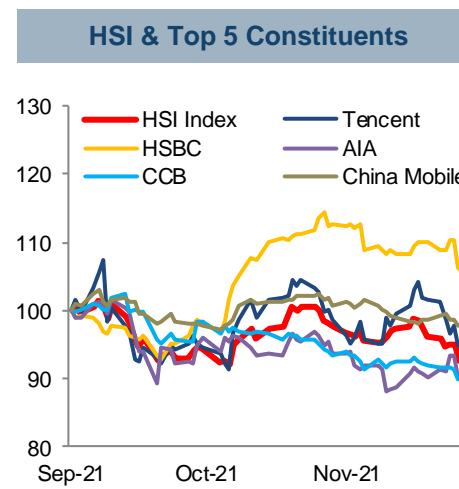
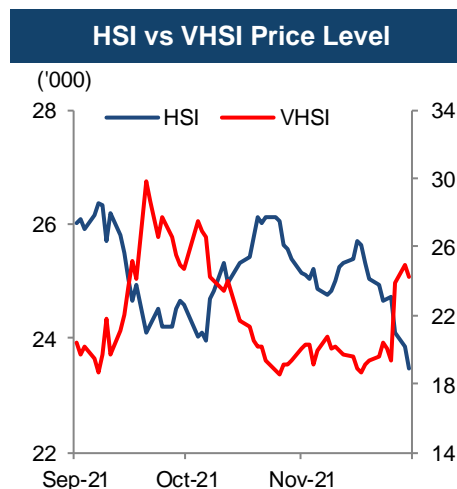
Equity Index Futures & Options

HSI Futures & Options

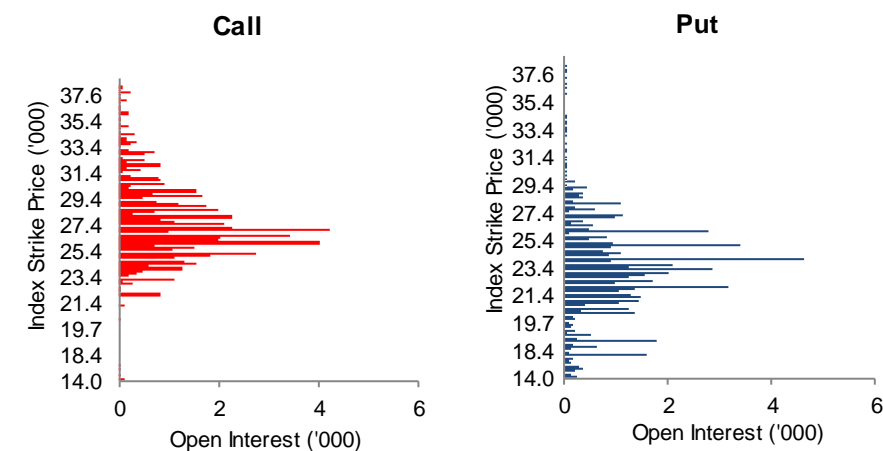
| Hang Seng Index | |
|--------------------------------------|---|
| Index Description | Includes the largest and most liquid stocks listed in Hong Kong |
| Index Level | 23,475.26 (As at 30 Nov 2021) |
| Index Volatility (30-Day Historical) | 19.7 |
| Index Avg. Day High-Low Range | 278.68 (Nov 2021) |
| HSCBI Correlation (2021) | 0.968 |

| Hang Seng Index Futures | |
|-----------------------------|--------------------------------|
| Contract Multiplier | HK\$50 |
| Notional Value (1 Contract) | HK\$1.17Mn (As at 30 Nov 2021) |

| Transaction Cost* | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$10 / contract |
| SFC Levy | HK\$0.54 / contract |
| Commission Rate | Negotiable |
| Margin as of 26 Nov 2021 | HK\$78,350 |



Distribution of HSI Index Options OI in Month-end

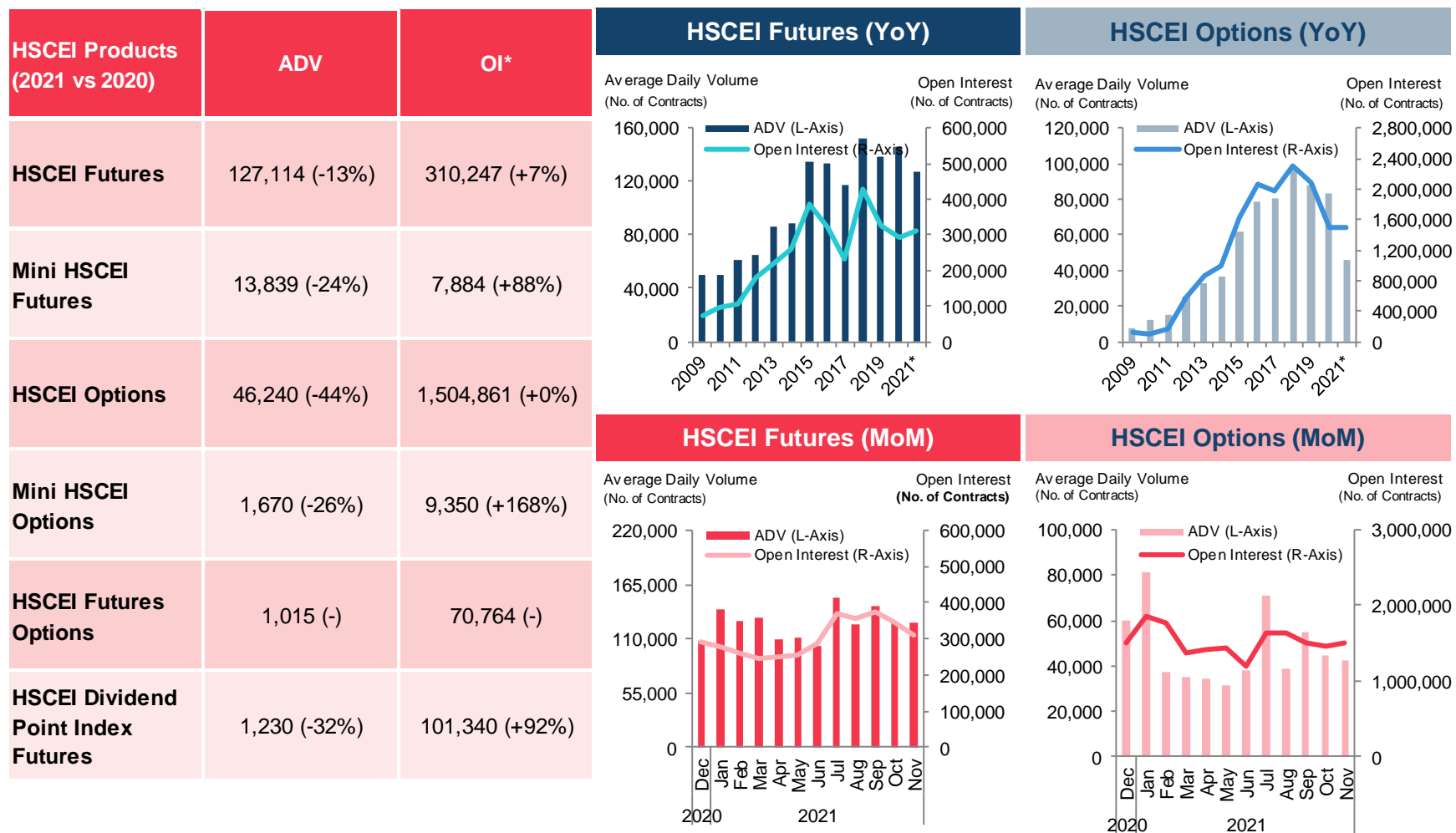


Data Source: HKEX, Bloomberg
 * All calculations are in HKD and exclude commission fees
 Information for reference only
 As at 30 November 2021



Equity Index Futures & Options

Hang Seng China Enterprises Index (HSCEI) Futures & Options



Data Source: HKEX

* OI compared to previous year-end

Information for reference only

As at 30 November 2021

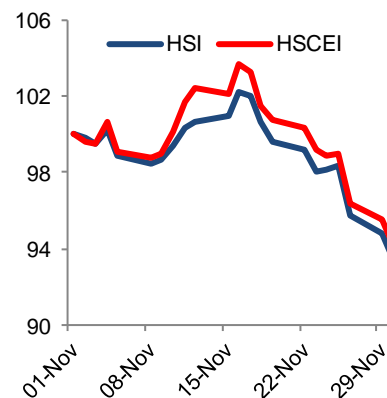


Equity Index Futures & Options

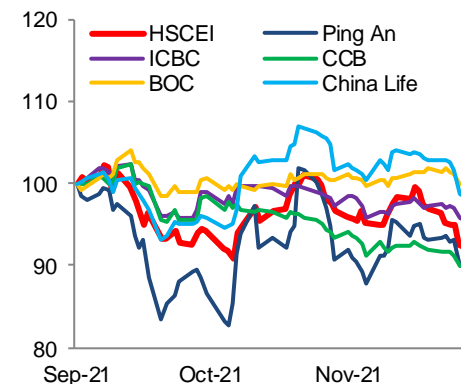
HSCEI Futures & Options

| HSCEI | |
|--|--|
| Index Description | Comprises the largest and most liquid H shares |
| Index Level | 8,368.49 (As at 30 Nov 2021) |
| Index Volatility (30-Day Historical) | 21.9 |
| Index Avg. Day High-Low Range | 118.74 (Nov 2021) |
| Correlation with HSI, CES120 (2021) | 0.968, 0.898 |
| Correlation with CSI300, FTSE A50 (2021) | 0.661, 0.656 |

HSI vs HSCEI



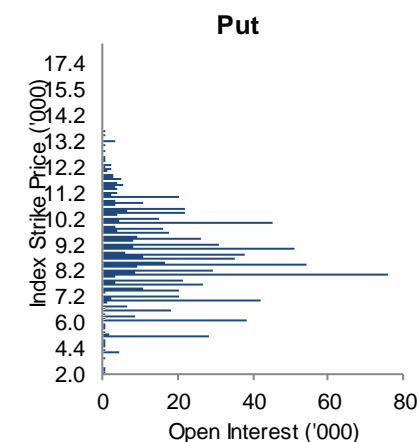
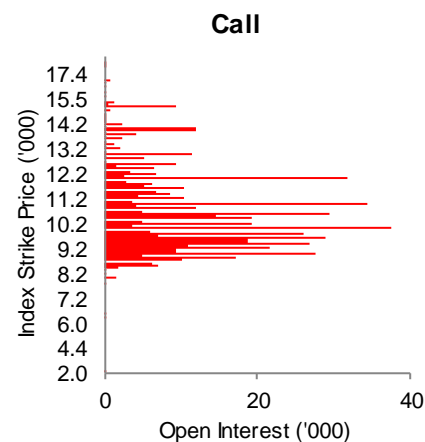
HSCEI & Top 5 Constituents



HSCEI Futures

| | |
|-----------------------------|--------------------------------|
| Contract Multiplier | HK\$50 |
| Notional Value (1 Contract) | HK\$0.42Mn (As at 30 Nov 2021) |

Distribution of HSCEI Index Options OI in Month-end



Transaction Cost*

| | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$3.5 / contract |
| SFC Levy | HK\$0.54 / contract |
| Commission Rate | Negotiable |
| Margin as of 26 Nov 2021 | HK\$29,250 |

Data Source: HKEX, Bloomberg

* All calculations are in HKD and exclude commission fees
Information for reference only

As at 30 November 2021



Weekly HSI & HSCEI Options Performance

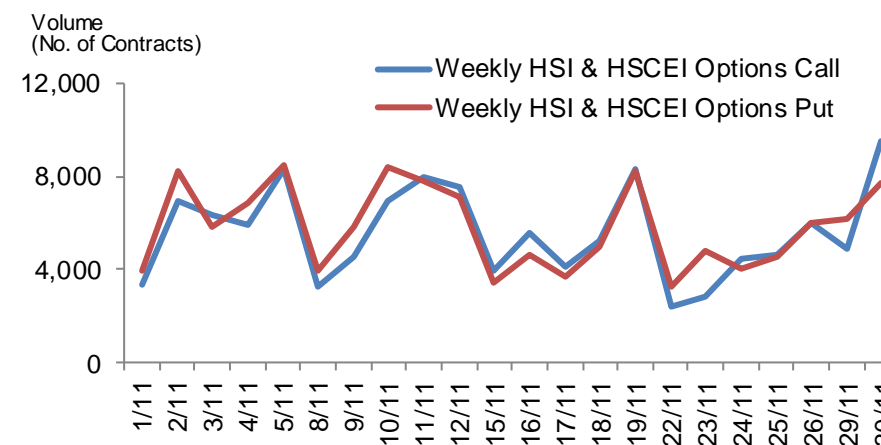
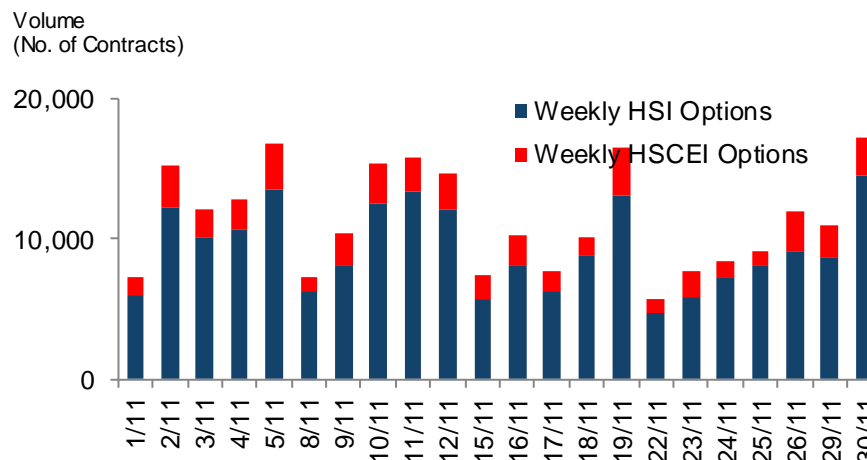
| Weekly HSI Options | |
|---------------------|---|
| Contract Multiplier | HK\$50 |
| Liquidity Providers | Akuna, Eclipse, I-Access, IMC, Maven, Optiver |

| Transaction Cost* | |
|-------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$10 / contract |
| SFC Levy | HK\$0.54 / contract |
| Commission Rate | Negotiable |

| Weekly HSCEI Options | |
|----------------------|---|
| Contract Multiplier | HK\$50 |
| Liquidity Providers | Akuna, Eclipse, I-Access, IMC, Maven, Optiver |

| Transaction Cost* | |
|-------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$3.5 / contract |
| SFC Levy | HK\$0.54 / contract |
| Commission Rate | Negotiable |

Weekly HSI & HSCEI Options Volume



An investment tool to manage short term event risk

Data Source: HKEX

* All calculations are in HKD and exclude commission fees
Information for reference only

As at 30 November 2021

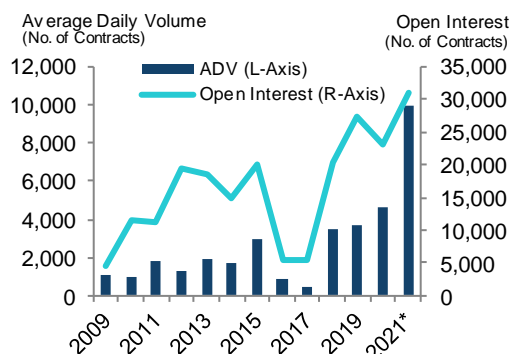


Equity Futures & Options

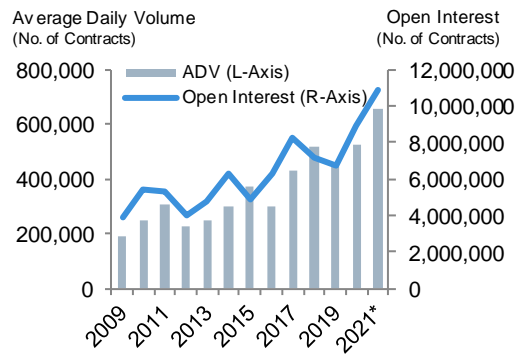
Single Stock Futures & Options

| Single Stock Derivatives ADV (2021 vs 2020) | ADV | OI* | No. of Single Stock Derivatives | |
|---|----------------|-------------------|---------------------------------|-----|
| Stock Futures | 9,926 (+116%) | 30,825 (+34%) | Single Stock Futures | 92 |
| Stock Options | 655,971 (+25%) | 10,844,064 (+21%) | Single Stock Options | 118 |

Stock Futures (YoY)



Stock Options (YoY)

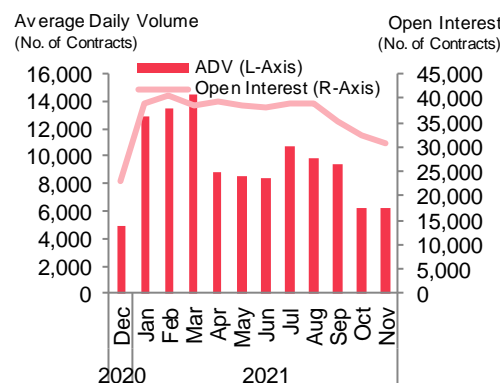


Latest and Future Developments

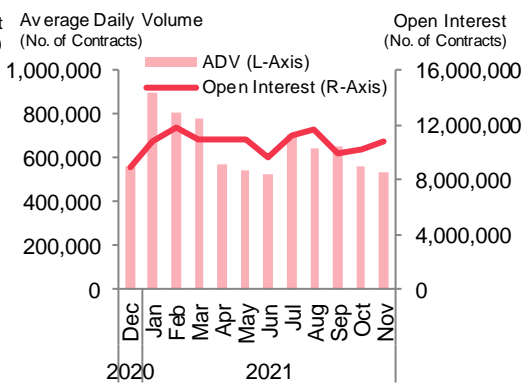
Stock Futures

- Products
 - 3 A-shares ETFs futures contracts
 - Total 92 stock futures contracts

Stock Futures (MoM)



Stock Options (MoM)



Stock Options

- Products
 - 3 A-shares ETFs options contracts
 - Total 118 stock options contracts
- Market Makers (MMs)
 - 3 types of market makers (PMM/ CQMM/ QRMM)
 - CQMM to provide 50 series continuous quotations

Data Source: HKEX

* OI compared to previous year-end

Information for reference only

As at 30 November 2021



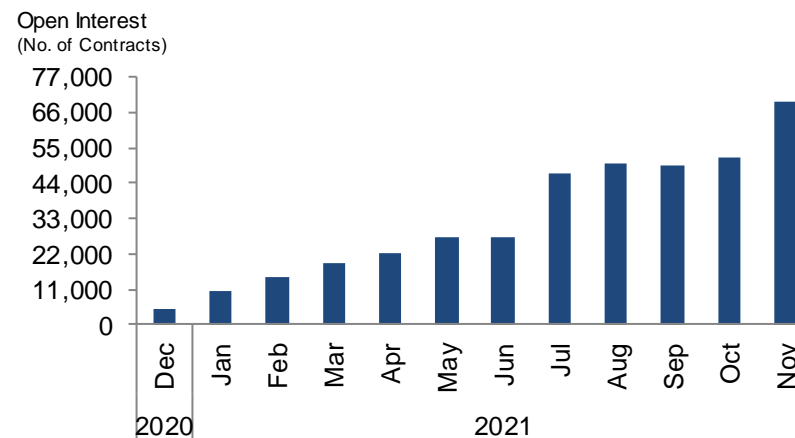
Hang Seng TECH Index Futures and Options Performance

| Hang Seng TECH Index | |
|----------------------|---|
| Index Description | Tracks the largest technology companies listed in Hong Kong |

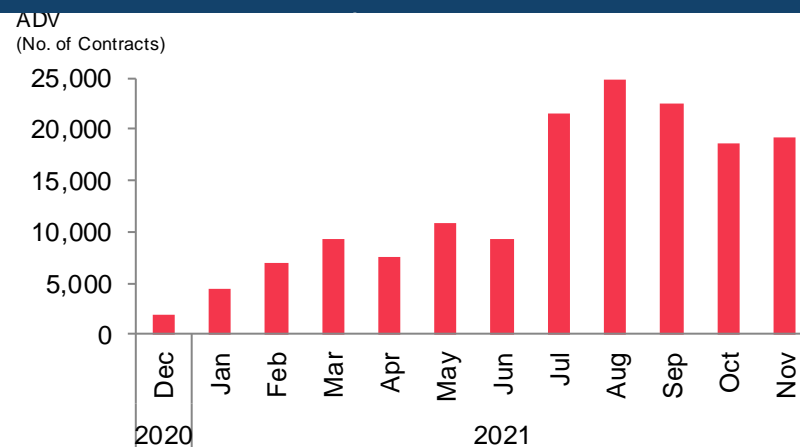
| Hang Seng TECH Index Futures & Options | |
|--|-----------------------------------|
| Contract Multiplier | HK\$50 per index point |
| Notional Value (1 Contract) | HK\$405K (As at 30 November 2021) |
| No. of Liquidity Providers | Futures: 4; Options: 6 |

| Transaction Cost* | |
|-------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$5.00 / contract |
| SFC Levy | HK\$0.54 / contract |

Open Interest (as of 30 November 2021)



Average Daily Volume (as of November 2021)



Providing investors with a tool to manage their risk exposure to Hong Kong-listed technology companies

Volume and Open Interest are Incubating

Data Source: HKEX
 * Exclude commission fees
 Information for reference only
 As at 30 November 2021

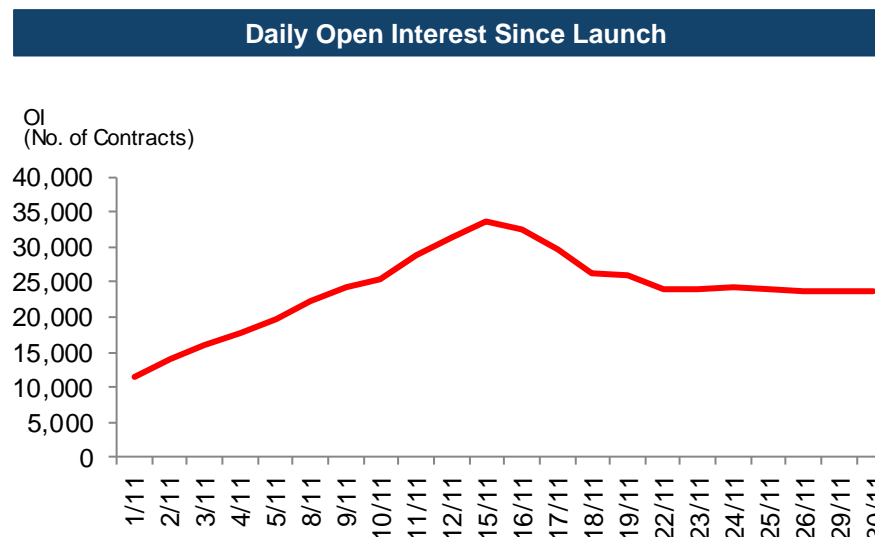
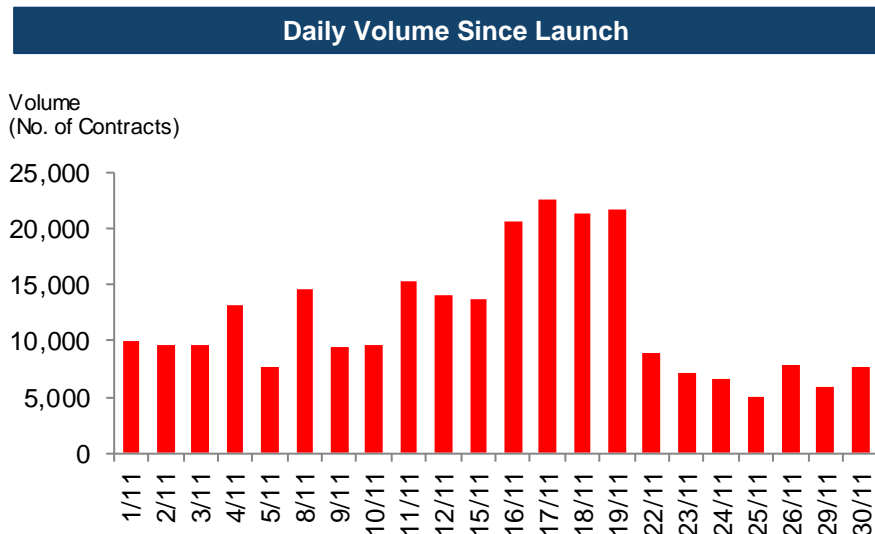


MSCI China A 50 Connect Index Futures Performance

| MSCI China A 50 Connect Index | |
|--------------------------------------|--|
| Index Description | Balanced representation from 11 sectors of top 50 China A shares |
| Index Level | 2,693.11 (As at 30 November 2021) |
| Index Volatility (30-Day Historical) | 13.1 |
| Index Avg. Day High-Low Range | 27.46 (November 2021) |
| CSI300 Correlation (2021) | 0.961 |
| FTSE A50 Correlation (2021) | 0.943 |

| MSCI China A 50 Connect Index Futures | |
|---------------------------------------|-------------------------------------|
| Contract Multiplier | US\$25 |
| Notional Value (1 Contract) | US\$0.07Mn (As at 30 November 2021) |
| Average Quote Size | US\$0.34Mn (5 Contracts) |

| Transaction Cost* | |
|--------------------------|-------------------------|
| Stamp Duty | N/A |
| Trading Fee | Nil until 30 June 2022 |
| SFC Levy | Nil until 15 April 2022 |
| Margin as of 26 Nov 2021 | US\$3,750 |



Sector-balanced exposure to China's A-share market

Risk management tool for diversified China portfolios

Data Source: HKEX

* All calculations are in USD and exclude commission fees

Information for reference only

As at 30 November 2021

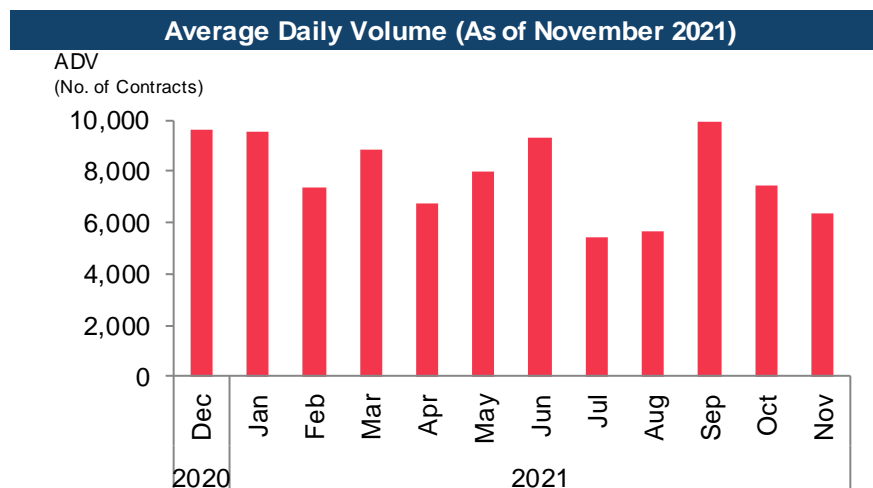
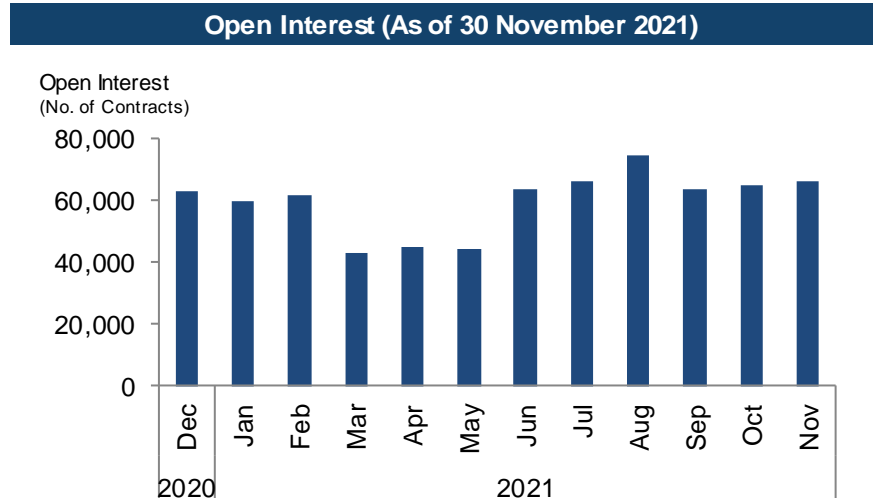


MSCI Asia and Emerging Market Index Futures Performance

| MSCI Asia and Emerging Market Index | |
|-------------------------------------|--|
| Index Description | representation 38 DM and EM countries and regional indices |

| MSCI Asia and Emerging Market Index Futures | |
|---|--|
| Contract Multiplier | Average US\$40 |
| Notional Value (1 Contract) | Average US\$52K (As at 30 November 2021) |
| No. of Liquidity Providers | 14 |

| Transaction Cost* | |
|-------------------|----------------------------|
| Stamp Duty | N/A |
| Trading Fee | US\$0.6-US\$1.0 / contract |
| SFC Levy | US\$0.07 / contract |



HKEX with the broadest suite of MSCI derivatives products based in the Asian time-zone

Volume and Open Interest continue to grow

Data Source: HKEX
 * Exclude commission fees
 Information for reference only
 As at 30 November 2021



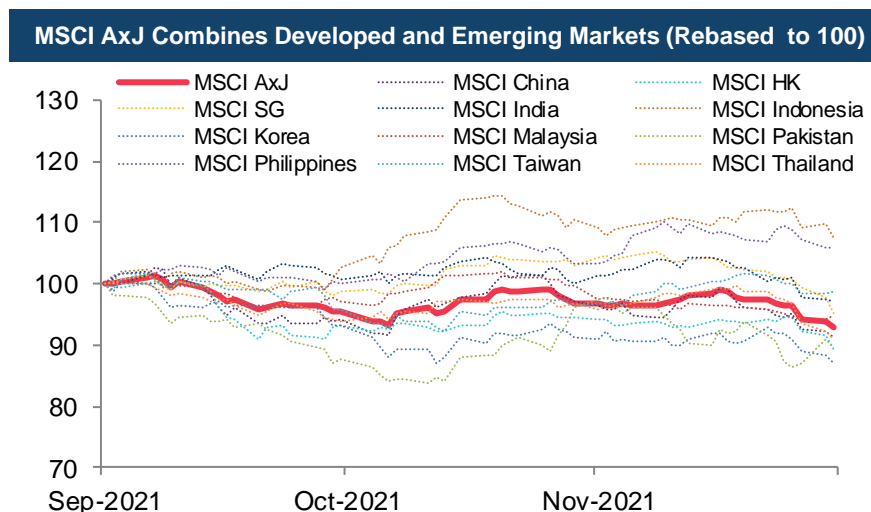
MSCI AC Asia ex Japan NTR Index (AxJ) Futures Performance

| MSCI AxJ | |
|--------------------------------------|--|
| Index Description | representation 2 DM countries (excl. Japan) and 9 EM countries in Asia |
| Index Level | 614.40 (As at 30 November 2021) |
| Index Volatility (30-Day Historical) | 16.9 |
| Index Avg. Day High-Low Range | 5.23 (November 2021) |
| HSI Correlation (2021) | 0.888 |
| HSCFI Correlation (2021) | 0.877 |

| MSCI AxJ Futures | |
|-----------------------------|----------------------------------|
| Contract Multiplier | US\$100 |
| Notional Value (1 Contract) | US\$61K (As at 30 November 2021) |
| Avg. Quote Size | US\$0.31Mh (5 Contracts) |
| Avg. Bid-Ask Trading Spread | 0.0 index points (November 2021) |
| Liquidity Providers | Flow and 11 banks |

| Transaction Cost* | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | US\$0.5 / contract |
| SFC Levy | US\$0.07 / contract |
| Margin as of 26 Nov 2021 | US\$2,550 |

Futures contracts have relatively lower transaction costs



MSCI AxJ is a well-established benchmark representing Asia regional (excluding Japan) equity market performance

Data Source: HKEX

* All calculations are in USD and exclude commission fees

Information for reference only

As at 30 November 2021



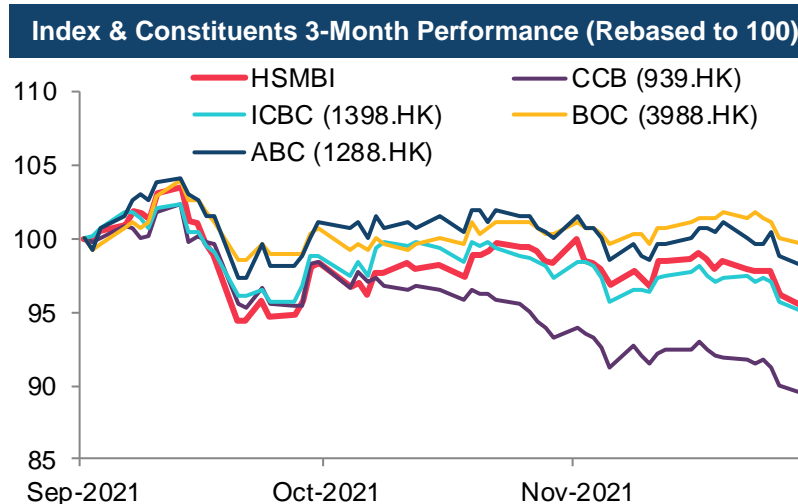
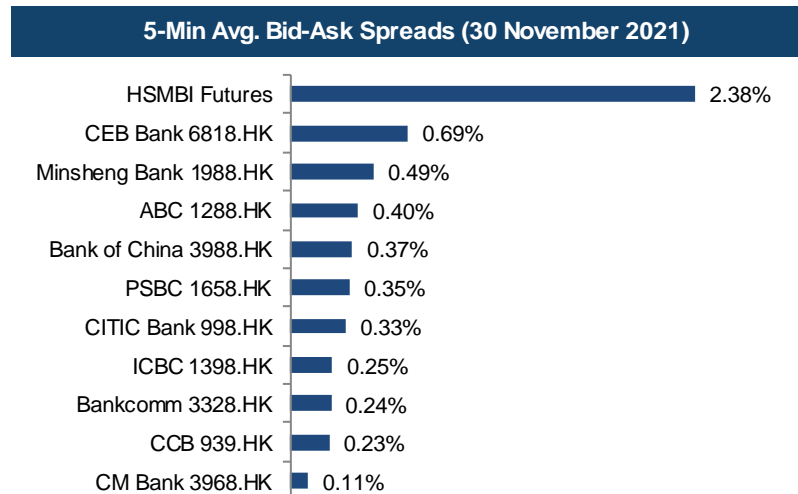
Hang Seng Mainland Banks Index Futures Performance

| Hang Seng Mainland Banks Index (HSMBI) | |
|--|--|
| Index Description | 10 largest and most representative HKEX-listed mainland banks stocks |
| Index Level | 2,644.90 (As at 30 November 2021) |
| Index Volatility (30-Day Historical) | 21.9 |
| Index Avg. Day High-Low Range | 24.57 (November 2021) |
| HSI Correlation (2021) | 0.584 |
| HSCEI Correlation (2021) | 0.572 |

| Hang Seng Mainland Banks Index Futures | |
|--|-------------------------------------|
| Contract Multiplier | HK\$50 |
| Notional Value (1 Contract) | HK\$0.13Mn (As at 30 November 2021) |
| Avg. Quote Size | HK\$0.66Mn (5 Contracts) |
| Avg. Bid-Ask Trading Spread | 75.0 index points (November 2021) |
| Liquidity Providers | N/A |

| Transaction Cost* | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$2 / contract |
| SFC Levy | HK\$0.54 / contract |
| Margin as of 26 Nov 2021 | HK\$6,990 |

Futures contracts have relatively lower transaction costs



HSMBI Futures can be used for hedging

Data Source: HKEX, HSIL, Bloomberg

* All calculations are in HKD and exclude commission fees

Information for reference only

As at 30 November 2021



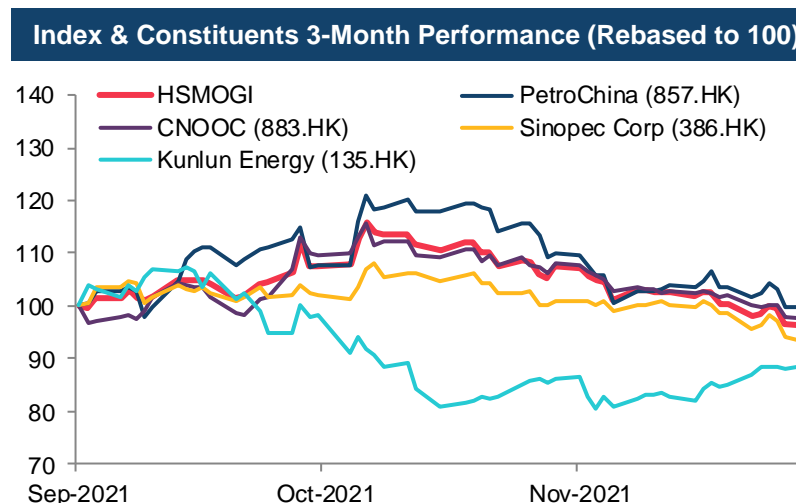
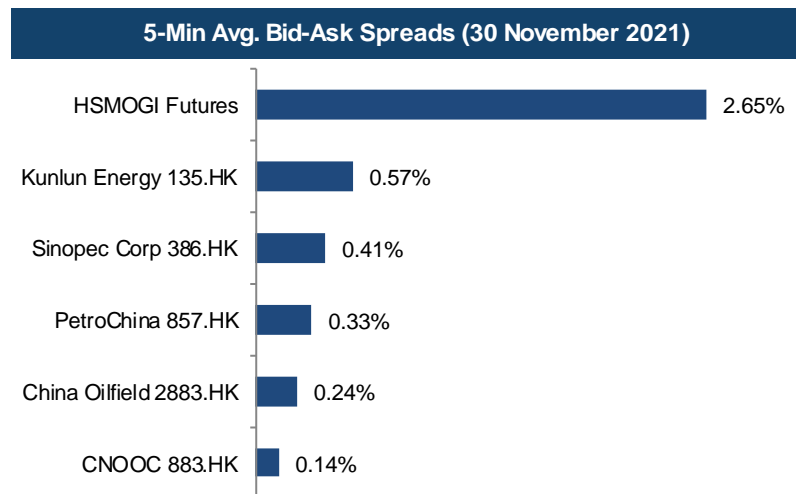
Hang Seng Mainland Oil & Gas Index Futures Performance

| Hang Seng Mainland Oil & Gas Index (HSMOGI) | |
|---|---|
| Index Description | 7 largest and most representative HKEX-listed mainland oil & gas stocks |
| Index Level | 1,123.03 (As at 30 November 2021) |
| Index Volatility (30-Day Historical) | 32.5 |
| Index Avg. Day High-Low Range | 15.39 (November 2021) |
| HSI Correlation (2021) | 0.462 |
| HSCFI Correlation (2021) | 0.427 |

| Hang Seng Mainland Oil & Gas Index Futures | |
|--|-----------------------------------|
| Contract Multiplier | HK\$50 |
| Notional Value (1 Contract) | HK\$56K (As at 30 November 2021) |
| Avg. Quote Size | HK\$0.28Mh (5 Contracts) |
| Avg. Bid-Ask Trading Spread | 31.5 index points (November 2021) |
| Liquidity Providers | N/A |

| Transaction Cost* | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$2 / contract |
| SFC Levy | HK\$0.54 / contract |
| Margin as of 26 Nov 2021 | HK\$4,030 |

Futures contracts have relatively lower transaction costs



HSMOGI Futures can be used for hedging

Data Source: HKEX, HSIL, Bloomberg

* All calculations are in HKD and exclude commission fees

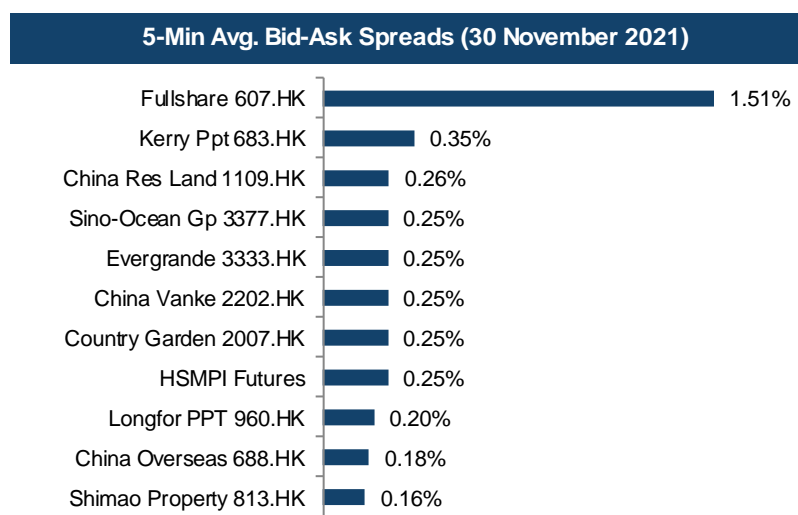
Information for reference only

As at 30 November 2021

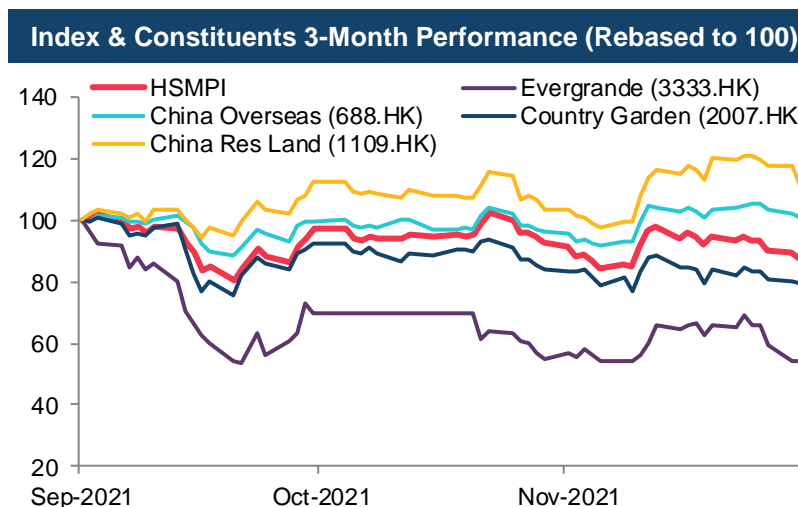


Hang Seng Mainland Properties Index Futures Performance

| Hang Seng Mainland Properties Index (HSMPI) | |
|---|---|
| Index Description | 10 largest and most representative HKEX-listed mainland properties stocks |
| Index Level | 4,426.15 (As at 30 November 2021) |
| Index Volatility (30-Day Historical) | 32.9 |
| Index Avg. Day High-Low Range | 114.97 (November 2021) |
| HSI Correlation (2021) | 0.534 |
| HSCFI Correlation (2021) | 0.572 |



| Hang Seng Mainland Properties Index Futures | |
|---|-------------------------------------|
| Contract Multiplier | HK\$50 |
| Notional Value (1 Contract) | HK\$0.22Mn (As at 30 November 2021) |
| Avg. Quote Size | HK\$1.1Mn (5 Contracts) |
| Avg. Bid-Ask Trading Spread | 98.4 index points (November 2021) |
| Liquidity Providers | N/A |



| Transaction Cost* | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$2 / contract |
| SFC Levy | HK\$0.54 / contract |
| Margin as of 26 Nov 2021 | HK\$23,460 |

Futures contracts have relatively lower transaction costs

HSMPI Futures can be used for hedging

Data Source: HKEX, HSIL, Bloomberg

* All calculations are in HKD and exclude commission fees

Information for reference only

As at 30 November 2021



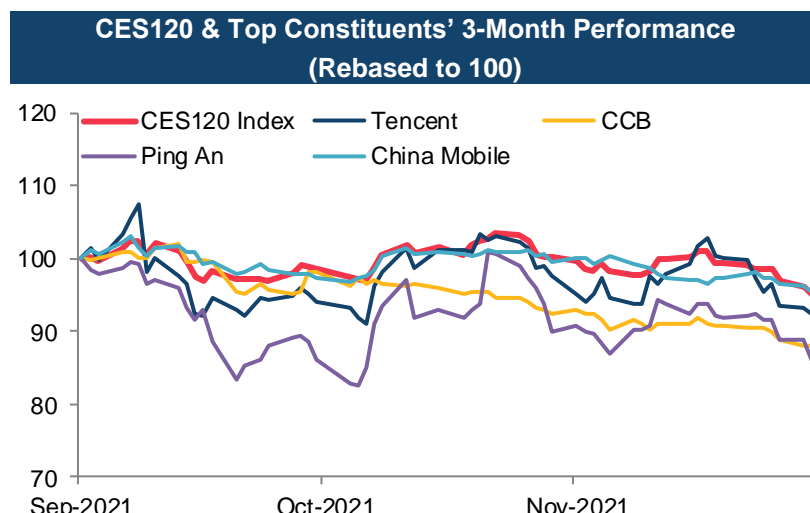
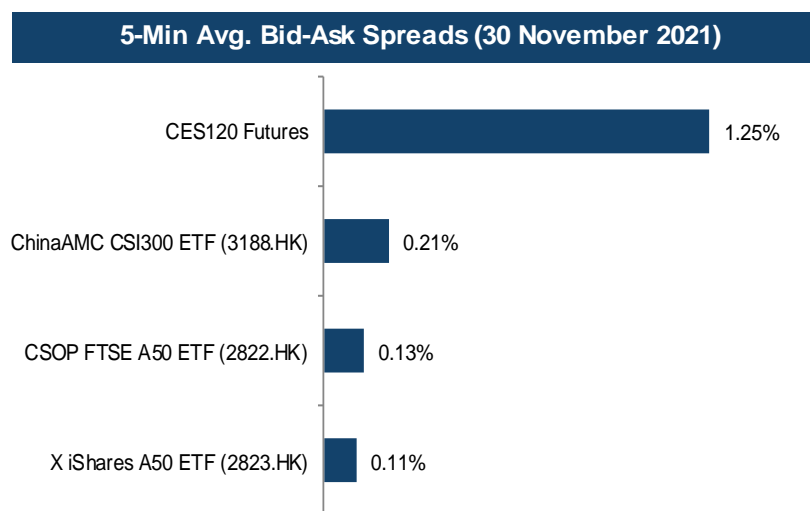
CES120 Index Futures Performance

| CES120 Index | |
|--------------------------------------|--|
| Index Description | 80 A-Shares and 40 HK-listed Mainland China H-shares, P-chips, and red chips |
| Index Level | 6,839.31 (As at 30 November 2021) |
| Index Volatility (30-Day Historical) | 20.4 |
| Index Avg. Day High-Low Range | 73.17 (November 2021) |
| CSI300 Correlation (2021) | 0.877 |
| FTSE A50 Correlation (2021) | 0.889 |

| CES120 Index Futures | |
|--------------------------------|-------------------------------------|
| Contract Multiplier | HK\$50 |
| Notional Value (1 Contract) | HK\$0.34Mn (As at 30 November 2021) |
| Average Quote Size | HK\$1.71Mn (5 Contracts) |
| Average Bid-Ask Trading Spread | 82.8 index points (November 2021) |
| Liquidity Providers | N/A |

| Transaction Cost* | |
|--------------------------|---------------------|
| Stamp Duty | N/A |
| Trading Fee | HK\$5 / contract |
| SFC Levy | HK\$0.54 / contract |
| Margin as of 26 Nov 2021 | HK\$18,630 |

Futures contracts have relatively lower transaction costs



CES120 Futures can be used to hedge A-share positions

Data Source: HKEX, HSIL, Bloomberg

* All calculations are in HKD and exclude commission fees

Information for reference only

As at 30 November 2021



Hang Seng TECH Index Futures and Options Access Codes

| Information Vendor | Hang Seng TECH Index Futures | Hang Seng TECH Index Options |
|------------------------|------------------------------|------------------------------|
| AAStocks | 221014 | 322400 |
| ACTIV Financial | HTI/<yy><m>.HF | HTI/<yy><mm>/<strike><t>.HF |
| Bloomberg L.P. | HCTA Index | HSTECH Index OMON |
| Colt Technology | HTImy | HTI<Strikes>my |
| DB Power Online | HTI | HTI |
| DZH | HTI | |
| East Money Information | HTI | |
| ESunny Information | HTI | HTI |
| ETNet | HTI | HTI |
| Hexin Flush | HTI | HTI |
| Infocast Ltd | HTI | HTI |
| N2N-AFE | 870840 | 873201-7 |
| QianLong | 229 | |
| Refinitiv | 0#HHTI | 0#HTI*.HF |
| Shanghai Pobo | HTI + Month Code | |
| WebStock | HTI | HTI |
| Wind | HTIF.HK | HTIO.HK |

Data Source: HKEX



MSCI China A 50 Connect Index Futures Access Codes

| Information Vendor | MSCI China A 50 Connect Index Futures |
|------------------------|---------------------------------------|
| AAStocks | 221790 |
| ACTIV Financial | MCA/<yy><m>.HF |
| Bloomberg L.P. | MCYA Index |
| Colt Technology | MCAmy |
| East Money Information | MCA |
| ESunny Information | MCA |
| ETNet | MCA |
| Infocast Ltd | MCA |
| N2N-AFE | 870939 |
| Refinitiv | 0#HMCA: |
| SIX Financial | MCAmy |
| Wind | MCAF.HK |

Data Source: HKEX



MSCI Asia and Emerging Market Index Futures Access Codes

| Information Vendor | MSCI Australia NTR (USD) Index Futures | MSCI China Free (USD) Index Futures | MSCI China Free NTR (USD) Index Futures | MSCI EM Asia ex China NTR (USD) Index Futures | MSCI EM Asia ex Korea NTR (USD) Index Futures | MSCI EM Asia NTR (USD) Index Futures | MSCI EM EMEA NTR (USD) Index Futures | MSCI EM ex China NTR (USD) Index Futures | MSCI EM ex Korea NTR (USD) Index Futures | MSCI EM LatAm NTR (USD) Index Futures |
|--------------------|--|-------------------------------------|---|---|---|--------------------------------------|--------------------------------------|--|--|---------------------------------------|
| Bloomberg | HKCA Index | HMSA Index | HJEA Index | HQOA Index | HQRA Index | HRSA Index | HQTA Index | HQDA Index | HQIA Index | HQYA Index |
| Refinitiv | 0#HMAN: | 0#HMCU: | 0#HMCN: | 0#HMAC: | 0#HMAK: | 0#HEAN: | 0#HMEE: | 0#HMXC: | 0#HMXK: | 0#HMEL: |
| WIND | MANF.HK | | MCNF.HK | | | EANF.HK | | | | |

| Information Vendor | MSCI Emerging Markets (USD) Index Futures | MSCI Emerging Markets NTR (USD) Index Futures | MSCI Hong Kong NTR (USD) Index Futures | MSCI India (USD) Index Futures | MSCI India NTR (USD) Index Futures | MSCI Indonesia Index (USD) Futures | MSCI Indonesia NTR (USD) Index Futures | MSCI Japan (JPY) Index Futures | MSCI Japan NTR (JPY) Index Futures | MSCI Japan NTR (USD) Index Futures |
|--------------------|---|---|--|--------------------------------|------------------------------------|------------------------------------|--|--------------------------------|------------------------------------|------------------------------------|
| Bloomberg | HMPA Index | HMOA Index | HLCA Index | HRTA Index | HJDA Index | HMLA Index | HKBA Index | HQAA Index | HQBA Index | HJCA Index |
| Refinitiv | 0#HMEM: | 0#HEMN: | 0#HMHN: | 0#HMDA: | 0#HMIN: | 0#HMID: | 0#HMDN: | 0#HMJP: | 0#HMJJ: | 0#HMJU: |
| WIND | | | | | MINF.HK | | MDNF.HK | | | MJUF.HK |

| Information Vendor | MSCI Malaysia (USD) Index Futures | MSCI Malaysia NTR (USD) Index Futures | MSCI New Zealand NTR (USD) Index Futures | MSCI Pacific ex Japan NTR (USD) Index Futures | MSCI Pacific NTR (USD) Index Futures | MSCI Philippines (USD) Index Futures | MSCI Philippines NTR (USD) Index Futures | MSCI Singapore Free (SGD) Index Futures | MSCI Singapore Free NTR (USD) Index Futures | MSCI Singapore NTR (USD) Index Futures |
|--------------------|-----------------------------------|---------------------------------------|--|---|--------------------------------------|--------------------------------------|--|---|---|--|
| Bloomberg | HMYA Index | HKEA Index | HOPA Index | HRPA Index | HRBA Index | HNSA Index | HLEA Index | HKOA Index | HOBA Index | HKPA Index |
| Refinitiv | 0#HMMY: | 0#HMMN: | 0#HMNZ: | 0#HMPJ: | 0#HMPC: | 0#HMPH: | 0#HMPN: | 0#HMSG: | 0#HMGN: | 0#HMSN: |
| WIND | | MMNF.HK | | | | | | | | |

| Information Vendor | MSCI Taiwan (USD) Index Futures | MSCI Taiwan 25/50 (USD) Index Futures | MSCI Taiwan 25/50 NTR (USD) Index Futures | MSCI Taiwan NTR (USD) Index Futures | MSCI Thailand (USD) Index Futures | MSCI Thailand NTR (USD) Index Futures | MSCI Vietnam (USD) Index Futures | MSCI Vietnam NTR (USD) Index Futures |
|--------------------|---------------------------------|---------------------------------------|---|-------------------------------------|-----------------------------------|---------------------------------------|----------------------------------|--------------------------------------|
| Bloomberg | HJAA Index | HRCA Index | HRDA Index | HJBA Index | HMTA Index | HKDA Index | HNTA Index | HKSA Index |
| Refinitiv | 0#HMTW: | 0#HTWP: | 0#HTWN: | 0#HMWN: | 0#HMTH: | 0#HMTN: | 0#HMVT: | 0#HMVN: |
| WIND | MTWF.HK | | | MWNF.HK | | MTNF.HK | | |

Data Source: HKEX



Weekly HSI and HSCEI Options Access Codes

| Hong Kong and International Information Vendors | | |
|---|--|--------------------------|
| Information Vendor | Weekly HSI Options | Weekly HSCEI Options |
| AASTOCKS | 322105 | 322125 |
| Bloomberg | HSI Index OMON | HSCEI Index OMON |
| DB Power | HSI | HHI |
| ET Net Limited | Menu "Futures/Options" > "Futures/Options Quotation (Short-term)" > Access code: The series name | |
| Infocast | HSI | HHI |
| MegaHub Limited | HSI | HHI |
| N2N-AFE | 873101 | 873121 |
| Refinitiv | <0#HSIW*.HF> | <0#HCEIW*.HF> |
| Tele-Trend | File->Open->Options->HSI | File->Open->Options->HHI |

MSCI AxJ and MSCI AxJ Futures Access Codes

| Hong Kong and International Information Vendors | | |
|---|----------------|------------------------|
| Information Vendor | MSCI AxJ Index | MSCI AxJ Index Futures |
| AASTOCKS | - | 221495 |
| Activ Financial | - | MXJ/<yy><m>.HF |
| Bloomberg | M1ASJ Index | MJSA Index CT |
| CQG | - | MXJ |
| DB Power | - | MXJ |
| East Money Information | - | MXJ |
| Factset | - | MXJE |
| ICE Data Services | - | F:MXJ |
| Infocast | - | MXJ |
| N2N-AFE | - | 870823 |
| QPWeb | - | P11203 |
| SIX Financial Information | - | MXJmy |
| Refinitiv | .MIAX00000NUS | 0#HMXJ: |
| Telequote Data | - | MXJ/<yy><m>.HF |
| Tele-Trend | - | MXJFC, MXJmy |

Data Source: HKEX



Sector Index and Sector Index Futures Access Codes

| Hong Kong and International Information Vendors | | | | | | |
|---|----------------------|------------------------------|---------------------------|-----------------------------------|--------------------------|----------------------------------|
| Information Vendor | Mainland Banks Index | Mainland Banks Index Futures | Mainland Properties Index | Mainland Properties Index Futures | Mainland Oil & Gas Index | Mainland Oil & Gas Index Futures |
| AASTOCKS | | 221420 | | 221425 | | 221415 |
| Activ Financial | =0200700.HK | MBI/16K.HF | =0200800.HK | MPI/16K.HF | =0201000.HK | MOI/16K.HF |
| AFE | 837451 | 870809 | 837451 | 870810 | 837451 | 870808 |
| Bloomberg | HSMBI Index | BMW A Index | MSMPI Index | PPTA Index | HSMOGI Index | OGIA Index |
| DB Power | | MBI | | MPI | | MOI |
| ET Net | MBN | MBI | MPR | MPI | MOG | MOI |
| Infocast | HSMBI | MBI | MSMPI | MPI | MOGI | MOI |
| QuotePower | SEHK.HHSMBI | P11223 | SEHK.HHSMPI | P11224 | SEHK.HHSMOGI | P11222 |
| Telequote | | MBImy | | MPImy | | MOImy |
| Refinitiv | .HSMBI | 0#HMBI: | .HSMPI | 0#HMPI: | .HSMOGI | 0#HMOI: |
| Mainland Information Vendors | | | | | | |
| Information Vendor | Mainland Banks Index | Mainland Banks Index Futures | Mainland Properties Index | Mainland Properties Index Futures | Mainland Oil & Gas Index | Mainland Oil & Gas Index Futures |
| East Money | HSMBI | MBI | HSMPI | MPI | HSMOGI | MOI |
| Hexin Flush Financial | | MBIC | | MPIC | | MOIC |
| Pobo Financial | | MBI+Month+Year | | MPI+Month+Year | | MOI+Month+Year |
| Qianlong | 999905 | 209 | 999902 | 209 | 999903 | 209 |
| Wind | HSMBI | MBIF+yyymm+HK | HSMPI | MPIF+yyymm+HK | HSMOGI | MOIF+yyymm+HK |

Data Source: HKEX



CES120 Index and CES120 Index Futures Access Codes

| Hong Kong and International Information Vendors | | |
|---|---------------|-----------------------|
| Information Vendor | CES 120 Index | CES 120 Index Futures |
| Bloomberg Finance L.P. | CES120 | CESA Index DES <GO> |
| Refinitiv | .HKCES120 | 0#HCHH: |
| AAStocks.com Limited | 110056 | 221360 |
| AFE Solutions Ltd. | 837505 | 870800 |
| DB Power Online Limited | CES120 | CHH |
| ET Net Limited | CEC | CHH |
| Infocast Limited | CE120 | CHH |
| Interactive Data Group | I:CES120 | Fn:CHH\MYDD |
| Marketprizm Hong Kong Limited | CES120 | CHHmy |
| SIX Financial Information Ltd. | CES120 | CHHmy |
| Telequote Data International Limited | CES120 | CHHmy |

| Mainland Information Vendors | | |
|---|---------------|--------------------------|
| Information Vendor | CES 120 Index | CES 120 Index Futures |
| Hithink RoyalFlush Information Network Ltd | CES120 | CHHC |
| Shanghai DZH Limited | CES120 | CHH+Month Code+Year Code |
| Shanghai Gildata Services Co Ltd | CES120 | - |
| Shanghai Wind Information Co., Ltd | CES120 | CHHF+yyymm+.HK |
| Zheng Zhou Esunny Information Technology Co, Ltd. | - | CHH |
| Shanghai Wenhua Financial Information Ltd | - | CHHmy |
| Shanghai Qianlong Advanced Technology Co Ltd | CES120 | Page 209 |

Data Source: HKEX

