

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: Remaining Quotas in Liquidity Provider Program for MSCI Asia and Emerging Market Index Futures and Options

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Reference is made to the circular dated 23 June 2020 (Ref.: [MKS/EQD/17/20](#)) regarding the introduction of the MSCI Asia and Emerging Market Index Futures and Options Suite. Hong Kong Futures Exchange Limited announces that there are remaining quotas for Tier 2 Liquidity Provider (“LP”) in T Session for the MSCI Taiwan (USD) Index Futures contract and MSCI China Free Net Total Return (USD) Index Futures contract.

LP obligations are set out below for reference. Other details can be found in Attachment IV in the circular link above.

	MSCI Taiwan (USD) Index Futures	MSCI China Free Net Total Return (USD) Index Futures
Trading Requirements	Continuous Quotes	Continuous Quotes
Maximum Bid / Offer Spread	<ul style="list-style-type: none"><li>Spot month: 0.08% of bid price</li><li>Next calendar month: 0.125% of bid price</li></ul>	Nearest first quarter month: 0.20% of bid price
Minimum Quote Size	5 contracts	5 contracts
Minimum % Trading Hours (T Session)	70%	70%

Interested applicants should contact Ms. Emily Huang ([EmilyHuang@hkex.com.hk](mailto:EmilyHuang@hkex.com.hk)) and Mr. Aaron Thio ([AaronThio@hkex.com.hk](mailto:AaronThio@hkex.com.hk)) for application information. The deadline for application will be **4 November 2020 (Wednesday)**.

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