HKEX
香港交易所

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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: Change of Final Settlement Price Methodology for MSCI Singapore Free (SGD) Index Futures Contract

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Subject to regulatory apporval, Hong Kong Futures Exchange Limited ("the Exchange") plans to change the Final Settlement Price ("FSP") methodology for MSCI Singapore Free (SGD) Index Futures ("Contract") with tentative effective date on **28 May 2021 (Friday)**. The revised FSP methodology will apply to the May 2021 contract month, and for contract months beyond May 2021 for the Contract. Details as below:

	Original	**Revised**
FSP methodology	The value of the MSCI Singapore Free (SGD) Index computed based on the Special Quotation[2] methodology applied on each component stock of the Index on the Singapore business day following the Last Trading Day	The official closing value of the MSCI Singapore Free (SGD) Index on the Last Trading Day

Alexander Siu
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[1] All calls to the HKATS hotline would be recorded. Please refer to the following link for HKEX privacy policy statement: http://www.hkex.com.hk/eng/global/privacy_policy.htm

[2] The Special Quotation is calculated by MSCI using the first traded price of each component stock in the MSCI Singapore Free (SGD) Index on the day following the Last Trading Day, irrespective of when these stocks first trade on the SGX trading day. If any component stock is not traded by SGX market close on the day following the Last Trading Day, the last official closing price of that stock will be used to calculate the Special Quotation.

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