

編號 Ref. No.:	MO/DT/161/21
日期 Date:	21/07/2021

香港交易及結算有限公司是《證券及期貨條例》所述的認可控制人，亦為香港聯合交易所有限公司、香港期貨交易所有限公司、香港中央結算有限公司、香港聯合交易所期權結算有限公司、香港期貨結算有限公司及香港場外結算有限公司的控制人。

Hong Kong Exchanges and Clearing Limited is a recognized exchange controller under the Securities and Futures Ordinance which is the controller of The Stock Exchange of Hong Kong Limited, Hong Kong Futures Exchange Limited, Hong Kong Securities Clearing Company Limited, The SEHK Options Clearing House Limited, HKFE Clearing Corporation Limited and OTC Clearing Hong Kong Limited.

## 通告 CIRCULAR

---

Subject: Rollout of New Matching Engines in HKATS  
Enquiry: HKATS Hotline<sup>1</sup> 2211-6360

Reference is made to the circular dated 21 May 2021 (Ref: [MO/DT/108/21](#)). Following the successful completion of the Readiness Test on 3 July 2021 with satisfactory results obtained, Hong Kong Exchanges and Clearing Limited (HKEX) is pleased to announce the additional two Matching Engines (ME) will be put into production from Monday, 2 August 2021.

Upon the production of the two new MEs, HKEX will allocate some of the existing products traded in HKATS to the new ME5 and ME6 respectively. Detailed comparison of products allocation to specific ME is illustrated in attachment 1.

Exchange Participants (EPs) are reminded that existing HKATS Online and OAPI users are not required to install any additional software or hardware for the introduction of new MEs. However, EPs and Market Makers/ Liquidity Providers using OAPI programs are reminded to review their usage on mass quote transactions (MO93 and MO96) and T2 Combo Trade Report transaction (MO77) which are ME dependent. Same as the current production technical arrangement, MO93, MO96 and MO77 would only allow contracts within same ME for each transaction. Similarly, EPs using HKATS Online are reminded not to input T2 Combo Trade Report through Enter Trade Report window with contracts across MEs. Good-Till-Cancel (“GTC”) and Good-Till-Date (“GTD”) orders will be carried along with the new ME implementation.

---

<sup>1</sup> 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](http://www.hkex.com.hk/eng/global/privacy_policy.htm)

To verify connectivity to HKATS after the implementation, EPs are strongly recommended to participate in the Connectivity Test (“CT”) via HKATS Online and / or OAPI program on 31 July 2021 (Saturday).

Details of the CT are as follows:

Date	Time	Objective
31 July 2021 (Saturday)	17:00-19:00	Verify the connectivity to HKATS via HKATS Online and/or OAPI program

For better communication on the related activities, EPs who plan to join the CT are required to provide their designated contact details through “Event” under [Client Connect](#) on or before 28 July 2021.

After the launch on 2 August 2021, there will be a two-week stabilization period from 2 August to 13 August 2021. In the unlikely event of system outage of HKATS, HKEX will announce the detailed arrangements and suspend the trading temporarily. After the fallback, trading will resume with an empty order book. EPs are required to re-enter any outstanding orders, where necessary.

Lastly, HKEX would like to take this opportunity to thank for your cooperation and participation in this initiative.

For any enquiries, please contact the HKATS Hotline at 2211 6360.

Sanly Ho  
Co-Head  
Trading Operations  
Markets Division

*This circular has been issued in the English language with a separate Chinese language translation. If there is any conflict in the circulars between the meaning of Chinese words or terms in the Chinese language version and English words in the English language version, the meaning of the English words shall prevail.*

## Allocation of derivatives products in Matching Engines (ME)

Products (market code in HKATS)	Matching Engine	
	Current 4 ME allocation	New 6 ME allocation
CES China 120 Index Futures (1)	1	1
Stock Futures (2)	1	1
Stock Options (20)	1	1
Mini-Hang Seng Index Futures and Options (16)	2	2
Hang Seng Index Futures and Options (34)	3	3
Weekly Hang Seng Index Options (39)	3	3
Flexible Hang Seng Index Options (35)	3	3
HSCEI Futures and Options (38)	3	3
Mini-HSCEI Futures and Options (38)	3	3
Weekly HSCEI Options (87)	3	3
Flexible HSCEI Options (37)	3	3
Hang Seng TECH Index Futures and Options (86)	3	3
Hang Seng Total Return Index Futures (86)	3	3
Dividend Futures (27)	3	3
HSI Volatility Index Futures (51)	3	3
Sector Index Futures (60)	3	3
BRICS - IBOVESPA Futures (93)	3	3
BRICS - FTSE/JSE Top40 Futures (99)	3	3
BRICS - MICEX Futures (102)	3	3
<b>MSCI AXJ NTR Index Futures (108)*</b>	<b>3</b>	<b>5</b>
<b>MSCI Asia and Emerging Market Index Futures and Options Suite (160, 161, 163, 164, 166, 168, 170)*</b>	<b>4</b>	<b>5</b>
HIBOR Futures (24)	4	4
USD/CNH Futures and Options (70)	4	4
<b>USD Silver Futures (111)*</b>	<b>4</b>	<b>6</b>
<b>CNH Silver Futures (112)*</b>	<b>4</b>	<b>6</b>
<b>USD Gold Futures (115)*</b>	<b>4</b>	<b>6</b>
<b>CNH Gold Futures (116)*</b>	<b>4</b>	<b>6</b>
<b>Iron Ore Futures (118)*</b>	<b>4</b>	<b>6</b>
<b>USD London Metal Mini Futures (118)*</b>	<b>4</b>	<b>6</b>
<b>CNH London Metal Mini Futures (120)*</b>	<b>4</b>	<b>6</b>
<b>Cash Settled RMB Currency Futures (122)*</b>	<b>4</b>	<b>6</b>
<b>Cash Settled USD Currency Futures (125)*</b>	<b>4</b>	<b>6</b>

\*Products to be re-allocated to new matching engines