

香港聯合交易所有限公司
(香港交易及結算所有限公司全資附屬公司)

THE STOCK EXCHANGE OF HONG KONG LIMITED
(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

通告 CIRCULAR

Subject: **PREPARATION FOR INCLUSION OF CHINA A SHARES IN UPCOMING INDEX REBALANCING**

Enquiry: **Participant General Enquiry Hotline¹ (Tel : 2840 3626 E-mail : trd@hkex.com.hk)**

A. Submission of Special Segregated Account and Designated Executing Broker Maintenance Form

Reference is made to the Exchange Circular (Ref No.: [CT/082/18](#)) dated 16 July 2018 reminding Clearing Participants ("CPs") and China Connect Exchange Participants ("CCEPs") to submit the "[Special Segregated Account and Designated Executing Broker Maintenance Form](#)" ("Maintenance Form") to HKEX for timely set up of Special Segregated Accounts ("SPSAs").

To ensure stable operations during rebalance days for the upcoming further weight increase of China A shares in the MSCI Indexes from May 2019 ([press release](#)), and FTSE Russell's inclusion of China A shares to FTSE Global Equity Index Series from June 2019 ([press release](#)), CPs and CCEPs are required to complete and submit Maintenance Forms to HKEX **no later than 17 May 2019 (Friday) for MSCI A-share Inclusion, and 6 June 2019 (Thursday) for FTSE Russell A-share Inclusion**, should they wish to complete SPSA set up and register executing CCEP designations on or before 31 May 2019 and 21 June 2019 respectively.

HKEX will continue to handle the set up on a first come first served basis and confirm the effective date with each of the CPs and CCEPs which have made the submission(s) as per current practice. In this regard, CPs and CCEPs are strongly encouraged to submit Maintenance Forms as early as possible, as the effective date can be well before the respective index rebalancing dates.

B. Increase the Throughput Capacity in China Connect Central Gateway ("CCCG") session(s)

In view of possible increase in trading activities on the index rebalancing dates, CCEPs may wish to increase their throughput capacity in CCCG session(s) by either or both of the following:

- (a) increasing capacity of existing CCCG session(s) (note: max 250 throttles may be assigned to each session); and/or

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¹ All calls to and from the Participant General Enquiry Hotline may be recorded. HKEX Privacy Policy Statement is available [here](#).

(b) adding more CCCG session(s).

CCEPs are reminded of the following relevant procedures:

(a) *Increasing capacity on existing CCCG session(s):*

- submit "[Application for increase of CCCG throttle rates](#)" to subscribe CCCG throttle(s)

(b) *Adding more CCCG session(s):*

- submit "[Application for CCCG \(for BSS user\)](#)", "[Application for increase of CCCG throttle rates](#)" and "[Application for Drop-Copy session \(for BSS user\)](#)" (if applicable); and
- complete the required Broker Supplied System ("BSS") conformance tests (including CCCG offline simulator test, end-to-end test and weekend rollout test) before rollout of the new CCCG session(s).

In all cases, please ensure network bandwidth subscribed is able to accommodate the increased throughput, and coordinate with network provider(s) for network expansion and upgrade if applicable. Please allow sufficient time for each of the above actions.

C. Submission of Broker-to-Client Assigned Number ("BCAN") and Client Identification Data ("CID") Mapping File

CCEPs and Trade-through Exchange Participants ("TTEPs") are reminded to each submit a full, up-to-date BCAN-CID Mapping File whenever there is an update to any of the data (e.g. new client, change of investor information, deletion of account, etc.) in the last submitted BCAN-CID Mapping File. CCEPs and TTEPs should observe the submission timeline to ensure that their clients' BCANs are properly registered with the Mainland authorities before their clients commence Northbound trading.

Thank you in advance for your co-operation.

Olivia Mak
Senior Vice President
Cash Trading
Markets Division