

HKEX INFORMATION SERVICES LIMITED

(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)

21 March 2017
Our Ref: MDD/17/365

By Email

**To: Derivatives Market Data Vendors, End Users and Application Service Providers
(Collectively “Clients”)
Independent Software Vendors (“ISVs”)**

Dear Sirs,

Capital Adjustment of China Shenhua Energy Company Ltd. Stock Futures and Options Contracts – Special Dividend

With reference to the announcement made by China Shenhua Energy Company Ltd. (“China Shenhua”) on 17 March 2017, adjustment will be made to China Shenhua stock futures and options contracts with the following arrangements from the ex-date of the special dividend, **29 June 2017 (Thursday)**:

Contract	Trading Symbol	Commodity Code	Description	Availability for Trading
Stock Futures	CSE	2088	New standard futures contracts on China Shenhua	From 29 June 2017 onwards
	CSB	4150	Adjusted futures contracts for China Shenhua futures contracts which exist after the market close on the business day immediately before 29 June 2017	From 29 June 2017 to 28 December 2017
Stock Options	CSE	2088	New standard options contracts on China Shenhua	From 29 June 2017 onwards
	CSB	4150	Adjusted series for China Shenhua options series which exist after the market close on the business day immediately before 29 June 2017	From 29 June 2017 to 28 June 2018

The final strike information of CSE and CSB options will be provided to Clients after market close on 28 June 2017 (Wednesday) at around 6:30pm. Please note that the information will also be available on OMD-D via Reference Data messages.

Clients and ISVs are requested to review their systems and make adjustments and arrangements where necessary to ensure that the above stock futures and options contract information could be handled by their systems correctly.

Softcopy of the relevant Participant Circulars are attached herewith for your reference on the details of the capital adjustment and trading arrangements.

Should you have any queries, please contact us at (852) 2211 6558 or send your questions to IVSupport@hkex.com.hk.



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Yours sincerely,

Karen Lam
Vice President
Data Connectivity & Support, Market Data
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Encl. Participant Circulars (both Chinese and English)