

HKEX INFORMATION SERVICES LIMITED

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

20 October 2017
Our Ref: MDD/17/1378

By Email

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

Dear Sirs,

Introduction of Additional Long-dated Contract Months in Hang Seng Index and Hang Seng China Enterprises Index Futures and Options

Hong Kong Exchanges and Clearing Limited (HKEX) plans to add long-dated contract months to Hang Seng Index (HSI) and Hang Seng China Enterprises Index (HHI) Futures and Options with maturities up to 5.5 years (“Long-dated Contracts”) tentatively on **Monday, 4 December 2017**, subject to regulatory approval.

Clients and ISVs should read the enclosed Participant Circular carefully for the details of the plan and make appropriate adjustments where necessary to ensure the readiness of their systems for the introduction of the Long-dated Contracts. Direct Connection Data Vendors (IVs) and Application Service Providers (ASPs) are also reminded to inform their downstream clients of their arrangement of providing the market data of the Long-dated Contracts with sufficient details. Indirect Clients who will need the market data of the Long-dated Contracts are advised to liaise with their feed providing vendor or ASP to ensure that their data requirements will be met.

To facilitate system verification by Direct Connection Clients, a set of canned data containing the Long-dated Contracts will be available in due course. Interested Clients and ISVs could obtain the canned data set by completing the Request Form online via [this link](#) by 27 October 2017 (Friday).

We also enclose herewith a short questionnaire to collect information from IVs on their readiness status and plan of provision of the Long-dated Contracts information in their services. IVs are requested to complete and return the questionnaire to us by 27 October 2017 (Friday).

Last, but not least, as stated in the Participant Circular, a Market Rehearsal (“MR”) and a Post Release Test (PRT) will be held on 18 November and 2 December 2017 respectively. Direct Connection Clients are highly recommended to take this opportunity to verify the readiness of their systems and operations for the introduction of the Long-dated Contracts. Clients planning to participate in the MR and PRT should confirm their participation by submitting the Test Participation Forms online via [this link \(MR\)](#) and [this link \(PRT\)](#) before 10 November 2017 (Friday). Test details will be provided to participating Clients in due course.

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

Yours sincerely,

Karen Lam
Vice President
Data Connectivity & Support, Market Data
Markets Division

Enclosure 1) Participant Circulars - Introduction of Additional Long-dated Contract Months in HSI and HHI Futures and Options
(English and Chinese); and
2) Questionnaire