

香港交易所資訊服務有限公司

(香港交易及結算所有限公司集團全資附屬成員機構)

HKEX INFORMATION SERVICES LIMITED

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

28 September 2018  
Our Ref: MDD/18/2277

**By Email**

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

**Copy: Independent Software Vendors (ISVs)**

**Introduction of Hang Seng Index Total Return Index Futures and Hang Seng China Enterprises Index Total Return Index Futures Contracts**

Hong Kong Exchanges and Clearing Limited (HKEX) announced the introduction of the following Total Return Index (TRI) Futures contracts (“the TRI Futures Contracts”) effective from **5 November 2018 (Monday)**:

- Hang Seng Index (Gross Total Return Index) (“HSIGTRI”) Futures
- Hang Seng Index (Net Total Return Index) (“HSINTRI”) Futures
- Hang Seng China Enterprises Index (Gross Total Return Index) (“HSCEIGTRI”) Futures
- Hang Seng China Enterprises Index (Net Total Return Index) (“HSCEINTRI”) Futures

Please find below the Class Code and the Commodity Codes of the TRI Futures Contracts, and refer to the enclosed Participant Circulars for details.

Class Code	Commodity Code	Product Name
HST	5361	Hang Seng Index (Gross Total Return Index) Futures
HSN	5362	Hang Seng Index (Net Total Return Index) Futures
HHT	5371	Hang Seng China Enterprises Index (Gross Total Return Index) Futures
HHN	5372	Hang Seng China Enterprises Index (Net Total Return Index) Futures

We also enclose the updated OMD-D Interface Specifications (version 1.23b) and OMD-D D-Lite Interface Specifications (version 1.3b) for including the Market Code information of the TRI Futures Contracts.

**a) Pre-launch Arrangement**

Due to the pre-launch arrangement on Friday, 2 November 2018, the TRI Futures Contracts may be found in some OMD-D messages, but they will not be tradable on that day.

**b) Vendor Access Codes Confirmation**

For publicity purpose, please complete and return the attached Vendor Access Code Confirmation Form on or before Friday, 19 October 2018 and keep us updated if there is any change. The access codes collected will be published on the HKEX website. (If you have reviewed the access

codes on our website and discovered that the access code for any other product is not updated, please also let us know.)

Clients and ISVs are reminded to make appropriate adjustments and arrangements where necessary to ensure the readiness of their systems for the introduction of the TRI Futures Contracts.

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

Arthur Yung  
Vice President  
Data Connectivity & Support, Market Data  
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Enclosures: 1) Participant Circular (English)  
2) OMD-D Interface Specifications (version 1.23b)  
3) OMD-D D-Lite Interface Specifications (version 1.3b)  
4) Vendor Access Codes Confirmation Form