

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全資附屬公司)

HKEX INFORMATION SERVICES LIMITED

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

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**By Email**

Our Ref: MDD/19/287

**To: Market Data Vendors, End Users and Application Service Providers (collectively "Clients"); and Independent Software Vendors (ISVs)**

**Introduction of New Indices and Change of Operation Window on HKEX Orion Market Data Platform – Securities Market (OMD-C) and Index Datafeed Products**

We are pleased to inform you that the following new indices owned by Hong Kong Exchanges and Clearing Limited (HKEX) and China Exchanges Services Company Limited (CESC) will be disseminated via OMD Index Feed starting from **24 June 2019 (Monday)**:

**1. Introduction of New Indices**

**a. HKEX Gold Futures Indices**

HKEX will introduce the following six HKEX Gold Futures Indices to provide benchmarks for the Hong Kong gold market by referencing the USD and CNH Gold Futures Contracts currently traded on the Hong Kong Futures Exchange Limited (HKFE).

The indices will be disseminated via the OMD Index Feed starting from 24 June 2019 (Monday), on every Hong Kong trading day from 08:00 to 03:00, next day across midnight. The closing index values are normally available at around 16:45.

Index Code	Index Name
HKGDUER	HKEX USD Gold Futures – Excess Return Index
HKGDUTR	HKEX USD Gold Futures – Total Return Index
HKGDUSP	HKEX USD Gold Futures – Spot Price Index
HKGD RER	HKEX CNH Gold Futures – Excess Return Index
HKGD RTR	HKEX CNH Gold Futures – Total Return Index
HKGD RSP	HKEX CNH Gold Futures – Spot Price Index

We enclose the circular of Introduction of HKEX Gold Futures Indices for your reference.

**b. CES China Semiconductor Index**

The CES China Semiconductor Index owned by CESC will be disseminated via OMD Index Feed effective from 24 June 2019 (Monday). The real-time values of CESCSC will be disseminated in the same manner as the other indices owned by CESC.

Index Code	Index Name
CESCSC	CES China Semiconductor Index

We enclose the announcement of CESC for your reference.

The implementation schedule of the mentioned indices is set out as follow:

Activity	Schedule	Remarks
Provision of Canned Data	3 June 2019 (Monday)	To be provided to Clients and ISVs who have completed the Online Request Form via <a href="#">this link</a> on or before 31 May 2019 (Friday)
Post Release Test* (PRT)	22 June 2019 (Saturday)	To confirm your participation in the <b>optional</b> PRT, please complete the Online Test Participation Form via <a href="#">this link</a> on or before 7 June 2019 (Friday)

\*Test details will be provided to participating clients in due course

Details about the licensing arrangement for the redistribution of the HKEX Gold Commodity Indices and CES China Semiconductor Index will be provided in due course.

## 2. Change of System Operation Window

To facilitate the aforesaid HKEX Gold Futures Indices dissemination, operation window of OMD-C and OMD-C MMDH will be adjusted with effect from the same day as below:

### a. For both OMD-C and OMD-C MMDH

Systems will be shut down at around 03:00, next day across midnight.

### b. For OMD-C only

- Indices from Thomson Reuters channel<sup>1</sup> will be disseminating via real-time and refresh channels (channels 44 and 544) until 03:00, next day across midnight.
- Disaster Recovery (DR) Signal Channels (channels 9 and 49) will be operating until 03:00, next day across midnight.
- Data dissemination (including message and heartbeat) for the rest of channels (both real-time and refresh) will be stopped at 18:30.

### c. For OMD-C MMDH only

- Indices from Thomson Reuters<sup>1</sup> will be disseminating until 03:00, next day across midnight.
- Dissemination of message Market Turnover (61) would be stopped at 18:30.

Please be informed the dissemination time of Thomson Reuters/HKEX co-branded Renminbi Currency Indices will also be extended to 03:00 starting from the same day.

<sup>1</sup> Please refer to Index Source (i.e. "T") of APPENDIX A of interface specification of OMD-C / OMD-C MMDH

