

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 April 2022

Our Ref: MDD/22/269

By Email

To: Data Vendors & End Users of Orion Market Data – Derivatives Market (OMD-D) and Application Service Providers (Collectively “Clients”)

Copy: Independent Software Vendors (ISVs)

Arrangement in HKEX Orion Market Data Platform - Derivatives Market (OMD-D) for Introduction of Additional Contract Months for Hang Seng Index and Hang Seng China Enterprises Index Futures

With reference to the enclosed Participant Circular (Ref: [MKS/EQD/01/22](#)) from Hong Kong Futures Exchange Limited (“HKFE”), additional contract months for Hang Seng Index (“HSI”) and Hang Seng China Enterprises Index (“HSCEI”) Futures contracts will be introduced in the Derivatives Market effective from **13 June 2022 (Monday)** tentatively, subject to regulatory approval.

The contract months for HSI and HSCEI Futures contracts will be revised as follows.

Products	Existing Contract Months	Revised Contract Months
HSI Futures	Short-dated Futures: Spot month, next calendar month and next two calendar quarter months;	Short-dated Futures: Spot month, next <u>three</u> calendar months and next <u>three</u> calendar quarter months;
HSCEI Futures	Long-dated Futures: The five months of December following the Contract Months specified for Short-dated Futures	Long-dated Futures: The <u>three months of June and December plus the next three months of December</u> following the Contract Months specified for Short-dated Futures

The market data dissemination for the additional contract months for HSI and HSCEI Futures contracts will be available in OMD-D on the above mentioned date. For the details and the trading arrangement, please refer to the enclosed participant circular.

It is important for Clients to be ready to display or distribute the additional contract months for HSI and HSCEI Futures contracts in their market data systems. To facilitate Clients to verify their system readiness, an optional Practice Session (“PS”) will be arranged for 21 May 2022 (Saturday). To confirm the participation in the optional PS, please complete the [Online Test Participation Form](#) on

or before 13 May 2022 (Friday). Test details will be provided to participating clients by 16 May 2022 (Monday).

Clients and ISVs are reminded to make appropriate arrangements where necessary to ensure the readiness of their systems to handle the related messages. Indirect Clients are also advised to liaise with their feed providing vendor or application service provider to ensure that their data requirements will be met.

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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Enclosure: Participant Circular (English)