

香港期貨交易所有限公司  
(香港交易及結算所有限公司全資附屬公司)

**HONG KONG FUTURES EXCHANGE LIMITED**  
(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

## 通告 CIRCULAR

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**Subject:** Introduction of Weekly Hang Seng Index Options and Weekly Hang Seng China Enterprises Index Options Contracts on 16 September 2019

**Enquiry:** For technical enquiries:

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For business enquiries:

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Reference is made to the circular dated 7 August 2019 (Ref: [MKS/EQD/02/19](#)). Hong Kong Futures Exchange Limited (“the Exchange” or “HKFE”) is pleased to announce that regulatory approval has been obtained for the introduction of Weekly Hang Seng Index (“Weekly HSI”) Options and Weekly Hang Seng China Enterprises Index (“Weekly HSCEI”) Options contracts (collectively the “Weekly Index Options”) for trading commencing from T Session on 16 September 2019 (“Launch Date”). Relevant rule amendments related to Weekly Index Options will be issued via circular separately.

### **New Instrument Series File**

The new instrument series file<sup>2</sup> for Weekly Index Options Contracts available for trading can be downloaded from the hyperlink below:

[https://www.hkex.com.hk/Market-Data/Statistics/Derivatives-Market?sc\\_lang=en](https://www.hkex.com.hk/Market-Data/Statistics/Derivatives-Market?sc_lang=en)

The file is located at “Instrument Series Information for Non-Monthly Contracts” under “Trading Series information” section in the page. A sample file is provided at the URL for testing purpose only

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<sup>1</sup> All calls to the HKATS hotline are recorded. Please refer to the following link for HKEX privacy policy statement: [http://www.hkex.com.hk/eng/global/privacy\\_policy.htm](http://www.hkex.com.hk/eng/global/privacy_policy.htm)

<sup>2</sup> The instrument file is to provide additional information and details to identify for non-monthly products.

starting from 21 August 2019. After the product launch on 16 September 2019, this file will be updated at 6:30 am on each business day.

### **Information Vendor Access Codes**

For market data information, please refer to the list of information vendor access codes set forth in Appendix I.

### **Marketing and education**

The Exchange is launching a series of product educational activities to help brokers and investors understand the features of weekly index options. Details are as follows:

#### Exchange Participant (EP) Briefing Sessions

The Exchange will host 2 briefing sessions for EPs. Interested participants please enroll through the links in the table below:

Date	Time	Venue	Language	Enrollment
2 September 2019 (Monday)	12:30 - 13:30	HKEX Connect Hall, 1/F, One & Two Exchange Square, Central (Entrance near IFC)	Cantonese	<a href="#">Link</a>
3 September 2019 (Tuesday)	17:30 - 18:30		English	<a href="#">Link</a>

The Exchange also encourages EPs to organize briefing sessions for their staff or clients to improve their knowledge in Weekly Index Options. If Participants would like to invite a product specialist from the Exchange as the guest speaker, please contact Mr. Justyn Ip by email ([JustynIp@hkex.com.hk](mailto:JustynIp@hkex.com.hk)).

#### Public seminars

A series of seminars on Weekly Index Options will be held according to the schedule set forth in Appendix II. Participants are invited to sign up on a first-come-first-serve basis.

### Simulation Trading Competition

Simulation trading is instrumental for investors to understand the trading dynamics of Weekly Index Options. As such, the Exchange plans to sponsor Participants or system vendors to organize simulate trading on Weekly Index Options for their clients. Interested EPs or vendors can contact Mr. Joe Zhou by email ([joezhou@hkex.com.hk](mailto:joezhou@hkex.com.hk)).

### Marketing collaterals

The Exchange has prepared a series of promotional images for Weekly Index Options to facilitate Participants' promotion on their websites or mobile apps. Information leaflets will also be available for order as well. Interested EPs can contact Mr. Justyn Ip by email ([JustynIp@hkex.com.hk](mailto:JustynIp@hkex.com.hk)).

### **Market Readiness and Staff Knowledge**

EPs and CPs are required to notify their staff and all interested clients of the details. Please ensure that their trading and back office systems are ready in order for a smooth operation, including but not limited to the OAPI programs, clearing and settlement systems (including enhancements to the Risk Parameter File<sup>3</sup>), market data systems and other front-end or back-end operational systems.

Wong Pak Chung  
Co-Head  
Equities Product Development, Markets Division

*This circular has been prepared in English with a Chinese translation. If there is any inconsistencies between the two versions, the English version shall prevail.*

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<sup>3</sup> Details, sample file and updated Clearing House Margining Methodology – PRiME can be found in the "[Risk Parameter File \(RPF\) / SPAN](#)" section.

**Appendix I**

**Information Vendor Access Codes for Weekly Index Options**

The information vendor access codes for Weekly Index Options available as of the date of this circular are as below:

Information Vendor	Access Codes	
	Weekly HSI Options	Weekly HSCEI Options
AASTOCKS.com Limited	322105	322125
DB Power Online Ltd	HSI	HHI
ET Net Limited	Menu "Futures/Options" > "Futures/Options Quotation (Short-term)" Access code: The series name	Menu "Futures/Options" > "Futures/Options Quotation (Short-term)" Access code: The series name
Infocast Limited	HSI	HHI
MegaHub Limited	HSI	HHI
N2N-AFE	873101	873121
Refinitiv	<0#HSIW*.HF>	<0#HCEIW*.HF>
Tele-Trend Ltd	File->Open->Options->HSI	File->Open->Options->HHI

There will be ongoing update of the list of information vendor access codes. For the most updated list of access codes of information vendors, please visit [www.hkex.com.hk](http://www.hkex.com.hk).

**Appendix II****Public Seminars for Weekly Index Options**

Date	Time	Language	Venue
30 August 2019 (Friday)	17:30 – 19:00	Cantonese	HKEX Connect Hall, 1/F, One & Two Exchange Square, Central (Entrance near Jardine House)
5 September 2019 (Thursday)	17:30 – 19:00	Cantonese	
7 September 2019 (Saturday)	14:00 – 17:00	Cantonese	
14 October 2019 (Monday)	17:30 – 19:00	Cantonese	
18 October 2019 (Friday)	17:00 – 18:30	English	

Please subscribe to News Alert service of HKEX website at [https://www.hkex.com.hk/eng/invest/user/login\\_e.aspx](https://www.hkex.com.hk/eng/invest/user/login_e.aspx). Invitation email to the seminars will be sent to subscribers in due course. Registration of seminars can also be done on Futures and Options Mobile App of HKEX which is available for download at App Store or Google Play.