

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

Subject: Introduction of Additional Calendar Spreads for MSCI Net Total Return Index Futures

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The Hong Kong Futures Exchange Limited (the “Exchange” or “HKFE”) is pleased to introduce additional calendar spreads for 26 MSCI Net Total Return (NTR) Index Futures. To facilitate spread trading and quarterly roll activities, combo pairs between the first calendar quarter months and other calendar quarter months of 26 MSCI NTR Index Futures will be introduced effective from **12 October 2020 (Monday) (T session)**. Please refer to the Attachment I for the list of MSCI NTR Index Futures.

Effective Date	Calendar Spreads			
12 October 2020	Existing	Oct-20/ Nov-20	Oct-20/ Dec-20	Oct-20/ Mar-21
		Oct-20/ Jun-21	Oct-20/ Sep-21	
	Addition	<u>Dec-20/ Mar-21</u>	<u>Dec-20/ Jun-21</u>	<u>Dec-20/ Sep-21</u>

Alexander Siu

Co-head of Equities Product Development

Markets Division

List of MSCI Net Total Return Index Futures

1. MSCI Australia Net Total Return (USD) Index Futures
2. MSCI China Free Net Total Return (USD) Index Futures
3. MSCI EM Asia Net Total Return (USD) Index Futures
4. MSCI EM Asia ex China Net Total Return (USD) Index Futures
5. MSCI EM Asia ex Korea Net Total Return (USD) Index Futures
6. MSCI EM ex China Net Total Return (USD) Index Futures
7. MSCI EM ex Korea Net Total Return (USD) Index Futures
8. MSCI EM EMEA Net Total Return (USD) Index Futures
9. MSCI EM LatAm Net Total Return (USD) Index Futures
10. MSCI Emerging Markets Net Total Return (USD) Index Futures
11. MSCI Hong Kong Net Total Return (USD) Index Futures
12. MSCI India Net Total Return (USD) Index Futures
13. MSCI Indonesia Net Total Return (USD) Index Futures
14. MSCI Japan Net Total Return (JPY) Index Futures
15. MSCI Japan Net Total Return (USD) Index Futures
16. MSCI Malaysia Net Total Return (USD) Index Futures
17. MSCI New Zealand Net Total Return (USD) Index Futures
18. MSCI Pacific Net Total Return (USD) Index Futures
19. MSCI Pacific ex Japan Net Total Return (USD) Index Futures
20. MSCI Philippines Net Total Return (USD) Index Futures
21. MSCI Singapore Net Total Return (USD) Index Futures
22. MSCI Singapore Free Net Total Return (USD) Index Futures
23. MSCI Taiwan Net Total Return (USD) Index Futures
24. MSCI Taiwan 25/50 Net Total Return (USD) Index Futures
25. MSCI Thailand Net Total Return (USD) Index Futures
26. MSCI Vietnam Net Total Return (USD) Index Futures

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