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## 通告 CIRCULAR

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Subject: Introduction of New Matching Engines in HKATS  
Enquiry: HKATS Hotline<sup>1</sup> 2211-6360

Reference is made to the circular dated 24 November 2020 (Ref: [MO/DT/255/20](#)). To prepare and facilitate the introduction of new product initiatives, Hong Kong Exchanges and Clearing Limited (HKEX) plans to install additional two Matching Engines (ME), increasing from 4 MEs to 6 MEs, in HKATS in the third quarter of 2021.

Upon the introduction of two new MEs, HKEX will allocate some of the existing products traded in HKATS to the new ME5 and ME6 respectively. Detailed comparison of products allocation to specific ME is illustrated in attachment 1. Exchange Participants (EPs) please note that existing HKATS Online and OAPI users are not required to install any additional software or hardware for the introduction of new MEs. However, EPs and Market Makers/ Liquidity Providers using OAPI programs are reminded to review their usage on mass quote transactions (MO93 and MO96) and T2 Combo Trade Report transaction (MO77) which are ME dependent. Same as the current production technical arrangement, MO93, MO96 and MO77 would only allow contracts within same ME for each transaction. Similarly, EPs using HKATS Online are reminded not to input T2 Combo Trade Report through Enter Trade Report window with contracts across MEs.

In order to facilitate EPs testing with 6 MEs, a new testing environment will be set up and available for EPs to verify their programs. Details of the new testing environment, including IP address, operation schedule and application form will be distributed to EPs via email by 26 May 2021. EPs are strongly recommended to participate in the Market Rehearsal scheduled on 3 July 2021.

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<sup>1</sup> All calls to the HKATS hotline would be 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)

The key dates for the introduction of new MEs are as follows:

<b>Tentative Dates</b>	<b>Activities</b>
26 May 2021	Release of new testing environment for the verification of new product allocation in MEs
3 July 2021	Market Rehearsal
Aug 2021	Production Launch

For any enquiries, please contact the HKATS Hotline at 2211 6360.

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*This circular has been issued in the English language with a separate Chinese language translation. If there is any conflict in the circulars between the meaning of Chinese words or terms in the Chinese language version and English words in the English language version, the meaning of the English words shall prevail.*

Allocation of derivatives products in Matching Engines (ME)

Products (market code in HKATS)	Matching Engine	
	Current 4 ME allocation	New 6 ME allocation
CES China 120 Index Futures (1)	1	1
Stock Futures (2)	1	1
Stock Options (20)	1	1
Mini-Hang Seng Index Futures and Options (16)	2	2
Hang Seng Index Futures and Options (34)	3	3
Weekly Hang Seng Index Options (39)	3	3
Flexible Hang Seng Index Options (35)	3	3
HSCEI Futures and Options (38)	3	3
Mini-HSCEI Futures and Options (38)	3	3
Weekly HSCEI Options (87)	3	3
Flexible HSCEI Options (37)	3	3
Hang Seng TECH Index Futures and Options (86)	3	3
Hang Seng Total Return Index Futures (86)	3	3
Dividend Futures (27)	3	3
HSI Volatility Index Futures (51)	3	3
Sector Index Futures (60)	3	3
BRICS - IBOVESPA Futures (93)	3	3
BRICS - FTSE/JSE Top40 Futures (99)	3	3
BRICS - MICEX Futures (102)	3	3
<b>MSCI AXJ NTR Index Futures (108)*</b>	<b>3</b>	<b>5</b>
<b>MSCI Asia and Emerging Market Index Futures and Options Suite (160, 161, 166, 168, 170)*</b>	<b>4</b>	<b>5</b>
HIBOR Futures (24)	4	4
USD/CNH Futures and Options (70)	4	4
<b>USD Silver Futures (111)*</b>	<b>4</b>	<b>6</b>
<b>CNH Silver Futures (112)*</b>	<b>4</b>	<b>6</b>
<b>USD Gold Futures (115)*</b>	<b>4</b>	<b>6</b>
<b>CNH Gold Futures (116)*</b>	<b>4</b>	<b>6</b>
<b>Iron Ore Futures (118)*</b>	<b>4</b>	<b>6</b>
<b>USD London Metal Mini Futures (118)*</b>	<b>4</b>	<b>6</b>
<b>CNH London Metal Mini Futures (120)*</b>	<b>4</b>	<b>6</b>
<b>Cash Settled RMB Currency Futures (122)*</b>	<b>4</b>	<b>6</b>
<b>Cash Settled USD Currency Futures (125)*</b>	<b>4</b>	<b>6</b>

\*Products to be re-allocated to new matching engines