

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: Temporary Suspension of Volatility Control Mechanism (“VCM”) for Hang Seng Index futures products in Derivatives Markets

Enquiry: HKATS (Hotline¹: 2211-6360)

Please be advised that Hong Kong Futures Exchange Ltd. (“HKFE”) is suspending until further notice the VCM for the spot and spot-next contracts of Hang Seng Index (“HSI”) Futures, Hang Seng China Enterprises Index (“HSCEI”) Futures, Hang Seng TECH Index (“HTI”) Futures, Mini HSI Futures and Mini HSCEI Futures, due to an external vendor software issue. HKFE is working with its vendor to resolve the issue, and further announcements as appropriate will be made in due course. The VCM for Hong Kong Exchanges and Clearing Ltd. (“HKEX”)’s cash market is unaffected and is operating as usual.

Sanly Ho
Co-Head
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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.

¹ 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/Global/Exchange/Privacy-Policy?sc_lang=en