

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: Launch Date for the Enhancements of Block Trade Facility in the Derivatives Market

Enquiry: HKATS Hotline<sup>1</sup> Tel: 2211-6360

Reference is made to the circular dated 29 June 2023 (Ref. No.: [MO/DT/157/23](#)), Hong Kong Futures Exchange Limited (“HKFE”) is pleased to announce that the enhanced Block Trade Facility in the derivatives market will be launched on Monday, 28 August 2023 (“the Launch Date”).

Exchange Participants (“EPs”) are reminded that four enhancement items including Enhanced Block Trade Price Precision by Average Pricing, Lower Minimum Volume Thresholds (“MVTs”) for HSI and HSCEI Back Month Contracts (Fifth Contract Month and Onwards), Block Trade Order Entry After the Close of T Session and Reporting of Overnight Block Trades (applies to MSCI Index Futures only) will be effective starting from the Launch Date.

EPs should coordinate with, including but not limited to, the operations team, IT team and external vendors for the operational and technical readiness. EPs should also inform their clients about the enhancements.

For any enquiries, please contact the HKATS Hotline at 2211 6360 or email to [HKATSupport@hkex.com.hk](mailto:HKATSupport@hkex.com.hk).

<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)

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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.*