

Circular

2 December 2019

Circular No. DC/AM – 75 of 2019

Change in Last Trading Date and Final Settlement Price Date for CH, CHO and CN

The Exchange would like to inform market participants that China has announced the Chinese New Year holidays for 2020 from Friday, 24 January 2020 to Thursday, 30 January 2020¹. Due to this change, the new Last Trading Date (“LTD”) and Final Settlement Price Date (“FSP Date”) for the January 2020 contract months of the SGX MSCI China Price Return Index Futures (“CH”), the SGX MSCI China Price Return Index Options (“CHO”), and the SGX FTSE China A50 Index Futures (“CN”) have been changed in accordance with the respective contract specifications^{2&3}. The changes will be effected on 3 December 2019. Please find details in table below.

Contract Name	Commodity Code	Date Category	Revised Dates for Jan 20 Contract
SGX MSCI China Free Price Return Index Futures	CH	LTD	Thu, 23-Jan-20
SGX MSCI China Free Price Return Index Futures	CH	FSP Date	Fri, 24-Jan-20
SGX MSCI China Free Price Return Index Options	CHO	LTD	Thu, 23-Jan-20
SGX MSCI China Free Price Return Index Options	CHO	FSP Date	Fri, 24-Jan-20
SGX FTSE China A50 Index Futures	CN	LTD	Thu, 23-Jan-20
SGX FTSE China A50 Index Futures	CN	FSP Date	Thu, 23-Jan-20

Please contact SGX Derivatives Clearing and Collateral at (65) 6236 5319 if you require further clarification. Alternatively, you may email your query to dcc@sgx.com.

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¹ http://english.www.gov.cn/policies/infographics/201911/21/content_WS5dd677aac6d0bcf8c4c178dd.html

² <https://www2.sgx.com/derivatives/products/chmsci?cc=CH#Contract%20Specifications>

³ <https://www2.sgx.com/derivatives/products/chinaa50?cc=CN#Contract%20Specifications>