

香港交易所資訊服務有限公司

(香港交易及結算所有限公司集團全資附屬成員機構)

HKEX INFORMATION SERVICES LIMITED

(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)

8 August 2019

By Email

Our Ref: MDD/19/915

**To: Derivatives Market Data Vendors, End Users and Application Service Providers
(Collectively “Clients”)**

Copy: Independent Software Vendors (ISVs)

OMD-D Arrangement for the Introduction of Weekly Hang Seng Index Options and Weekly Hang Seng China Enterprises Index Options Contracts

Reference is made to the client notice dated 21 November 2018 (Our Ref: [MDD/18/2442](#)) regarding the proposed introduction of Weekly Hang Seng Index Options and Weekly Hang Seng China Enterprises Index Options Contracts (collectively the “Weekly Index Options”).

Hong Kong Exchanges and Clearing Limited (HKEX) announced an introduction of the Weekly Index Options and the trading of the Weekly Index Options will commence on **Monday, 16 September 2019**, subject to the regulatory approval. The trading arrangement of the Weekly Index Options can be referred in the enclosed Participant Circular.

Please find below the Market Codes, Trading Symbols and the Commodity Codes of the Weekly Index Options and the arrangement in OMD-D:

a) Market Data Transmission

The trading information on the Weekly Index Options will be transmitted via OMD-D upon the product launch on Monday, 16 September 2019.

Market Code	Product Name	Commodity Code	Trading Symbol
39	Weekly Hang Seng Index Options	4002	HSI
87	Weekly Hang Seng China Enterprises Index Options	4001	HHI

b) Pre-launch and On-going Arrangement

Due to the pre-launch arrangement on Friday, 13 September 2019, the Weekly Index Options will be available in some OMD-D messages and will be in **active** status, but they will not be tradable on that day. Clients should refer to the message field “DateTimeFirstTrading” in the Series Definition Extended (304) message in OMD-D for the first trading day of the Weekly Index Options (i.e. 16 September 2019).

For the on-going arrangement, same as the pre-launch arrangement, the new Weekly Index Options will be available in OMD-D messages one business day before their first trading day. They will not be tradable even though they are in active status. **Therefore, Clients should always refer to the message field “DateTimeFirstTrading” in the Series Definition Extended (304) message in OMD-D for the first trading day of the Weekly Index Options.**

c) Vendor Access Codes Confirmation

For publicity purpose, Data Vendors (IVs), who plan to provide and display the information of the Weekly Index Options in their service(s) after the product launch, please complete and return the attached Vendor Access Code Confirmation Form on or before Friday, 16 August 2019 and keep us updated if there is any change. The access codes collected will be published on the HKEX website and/or any promotion materials. (If you have reviewed the access codes on our website and discovered that the access code for any other product is not updated, please also let us know.)

In addition, as stated in the Participant Circular, an additional Readiness Test (RT) will be held on **Saturday, 7 September 2019**. Direct Connection Clients, who have not confirmed their system readiness in the market rehearsal of HKATS & DCASS Upgrade held on 16 March 2019, are highly recommended to take this opportunity to verify the readiness of their systems and operations for the introduction of the Weekly Index Options contracts. Clients planning to participate in the RT should confirm their participation by submitting the Test Participation Form online via [this link](#) no later than Friday, 23 August 2019. Test details will be provided to participating Clients by 2 September 2019.

Last, but not least, Clients and ISVs should read the enclosed Participant Circular carefully for the details of the plan and make appropriate adjustments where necessary to ensure the readiness of their systems for the introduction of the Weekly Index Options contracts. Direct Connection IVs and Application Service Providers (ASPs) are also reminded to inform their downstream clients of their arrangement of providing the market data of the Weekly Index Options contracts with sufficient details. Indirect Clients who will need the market data of the Weekly Index Options contracts are advised to liaise with their feed providing vendor or ASP to ensure that their data requirements will be met.

Should you have any queries, please contact us at (852) 2211 6558 or send your questions to IVSupport@hkex.com.hk.

Arthur Yung
Vice President
Data Connectivity & Support, Market Data
Markets Division

Enclosures: 1) Participant Circulars (English)
2) Vendor Access Codes Confirmation Form