

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)

4 September 2020  
Our Ref: MDD/20/733

**By Email**

**To: Data Vendors & End Users of Orion Market Data – Derivatives Market (OMD-D) and Application Service Providers (Collectively “Clients”)**

**Copy: Independent Software Vendors (ISVs)**

**Arrangement of Orion Market Data – Derivatives Market (OMD-D) for 1) Change of Opening Hour for MSCI Taiwan Index Futures Contracts; and 2) Introduction of Five New MSCI Index Futures Contracts**

With reference to the enclosed Participant Circular (Ref: [MKS/EQD/22/20](#)) from Hong Kong Futures Exchange Limited (HKFE), the followings changes are planned to be introduced on **28 September 2020 (Monday)** tentatively, subject to the regulatory approval and the market readiness.

**1. Change of Opening Hour for MSCI Taiwan Index Futures Contracts**

A pre-market opening period will be introduced for MSCI Taiwan (USD) Index Futures and MSCI Taiwan Net Total Return (USD) Index Futures and their opening hours will also be revised on 28 September 2020 tentatively as follows:

Session	Original	Revised
Pre-Market Opening Period	N/A	<b><u>8:30 a.m. – 8:45 a.m.</u></b>
Trading Hours	9:00 a.m. – 4:30 p.m. (T session); 5:15 p.m. – 3:00 a.m. (T+1 session)	<b><u>8:45 a.m.</u></b> – 4:30 p.m. (T session); 5:15 p.m. – 3:00 a.m. (T+1 session)
Trading Hours on Last Trading Day	MSCI Taiwan (USD) Index Futures: 9:00 a.m. – 1:45 p.m. (T session)	MSCI Taiwan (USD) Index Futures: <b><u>8:45 a.m.</u></b> – 1:45 p.m. (T session)
	MSCI Taiwan Net Total Return (USD) Index Futures: 9:00 a.m. – 4:30 p.m. (T session)	MSCI Taiwan Net Total Return (USD) Index Futures: <b><u>8:45 a.m.</u></b> – 4:30 p.m. (T session)

**2. Introduction of Five New MSCI Index Futures Contracts (“Proposed Contracts”)**

**A. Proposed Contract Details**

The following futures contracts will be introduced on 28 September 2020 tentatively.

Market Code	Proposed Contracts Product Name	Commodity Code	Trading Symbol
166	MSCI Taiwan 25/50 (USD) Index Futures	5460	TWP
161	MSCI Taiwan 25/50 Net Total Return (USD) Index Futures	5445	TWN
170	MSCI Singapore Free (SGD) Index Futures	5491	MSG
160	MSCI Japan (JPY) Index Futures	5471	MJP
160	MSCI Japan Net Total Return (JPY) Index Futures	5472	MJJ

### **B. Vendor Access Code – Action Required by Information Vendors**

For publicity purpose, Information Vendors (IVs), who plan to provide and display the information of the Proposed Contracts in their service(s) after the product launch, please complete and return the attached Vendor Access Code Confirmation Form on or before Friday, 11 September 2020 and keep us updated if there is any change. The access codes collected may be published on the HKEX website and/or any promotion materials.

Separately, if you have reviewed the access codes on our website and discovered that the access code for any other product is not up to date, please inform us.

### **C. Pre-launch Arrangement in OMD-D**

To facilitate Clients to prepare for the market data arrangement, the Proposed Contracts will be included in OMD-D messages before 28 September 2020, but they are not tradable.

Clients and ISVs are reminded to make appropriate adjustments and arrangements where necessary to ensure the readiness of their systems for the introduction of the Proposed Contracts.

For further details, please refer to the enclosed Participant Circular.

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

Arthur Yung  
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Enclosures: 1) Vendor Access Codes Confirmation Form  
2) Participant Circular (English)