

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)

16 March 2021

Our Ref: MDD/21/217

By Email

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

Copy: Indirect Connection Market Data Vendors and End Users of OMD-D

Arrangement for the Launch of Enhancement of Volatility Control Mechanism (“VCM”) and Pre-Market Opening Session (“POS”) in the Derivatives Market

With reference to our Client Notice issued on 25 January 2021 (Our Ref: [MDD/21/094](#)) regarding the Practice Session for the enhancement of VCM and POS in the Derivatives Market, as well as the enclosed Participant Circular from Hong Kong Futures Exchange Limited (“HKFE”) (Ref: [MO/DT/051/21](#)), following the successful completion of Practice Session on 27 February 2021, the enhancement of VCM and POS in the Derivatives Market will be launched on **Monday, 12 April 2021**.

There is no system interface change and no new message to be introduced in OMD-D. Nevertheless, Clients and ISVs are reminded to make appropriate adjustments and arrangements where necessary to ensure their readiness of their systems for the launch of the aforesaid enhancements.

Indirect connection clients of OMD-D should also liaise closely with their feed providing vendors or application service providers for all necessary arrangements to ensure their readiness for the launch of the aforesaid enhancements.

For details of the aforesaid enhancements, 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.

Arthur Yung
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Data Connectivity & Support, Market Data

Markets Division

Enclosure: Participant Circular (English)