

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)

21 July 2021  
Our Ref: MDD/21/585

**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 in HKEX Orion Market Data Platform – Derivatives Market (OMD-D) for the Introduction of Physically Settled Options Contracts on Hang Seng Index Futures and Hang Seng China Enterprises Index Futures**

With reference to the enclosed Participant Circular (Ref: [MKD/DT/159/21](#)) from Hong Kong Futures Exchange Limited (“HKFE”), HKFE plans to introduce Physically Settled Options on Futures Contracts (“OOF”) on Hang Seng Index (“HSI”) Futures and Hang Seng China Enterprises Index (“HSCEI”) Futures in late August 2021 (“Launch Date”), subject to regulatory approvals and market readiness.

Please find below the Market Code, the Trading Symbol and the Commodity Code of OOF on HSI Futures and HSCEI Futures, and refer to the enclosed Participant Circular for details of the trading arrangement.

We also enclose the updated OMD-D Interface Specifications (version 1.38) for including the Market Code information of OOF contracts.

Market Code	Product Name	Commodity Code	Trading Symbol
32	Physically Settled Options on Futures Contracts on Hang Seng Index Futures	4039	PHS
40	Physically Settled Options on Futures Contracts on Hang Seng China Enterprises Index Futures	4040	PHH

**a) Market Data Transmission**

The trading information on the OOF contracts will be transmitted via OMD-D upon the Launch Date.

**b) Pre-launch Arrangement in OMD-D**

To facilitate Clients to prepare for the market data arrangement, the OOF contracts information will be available in OMD-D via Reference Data one business day before the Launch Date, but the contract is not tradable on that day.

**c) Vendor Access Codes Confirmation**

For publicity purpose, Information Vendors (IVs), who plan to provide and display the information of the OOF contracts in their service(s) after the product launch, please complete and return the attached Vendor Access Code Confirmation Form on or before Friday, 30 July 2021 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.

#### d) Testing Facilities

To facilitate Clients and ISVs to prepare for the introduction of the OOF contracts, the testing facilities will be arranged as below:

Schedule	Event	Client Action
28 July 2021 (Wednesday)	Distribution of Canned Data	For Clients and ISV who would like to obtain a copy of canned data, please complete the <a href="#">Online Request Form</a> on or before <b>26 July 2021 (Monday)</b> .
7 August 2021 (Saturday)	<b>Optional</b> Market Rehearsal (MR)	For Clients and ISV who would like to participate in the optional MR, please complete the <a href="#">Online Test Participation Form</a> on or before <b>30 July 2021 (Friday)</b> .  The test rundown will be provided to the participating clients by 2 August 2021 (Monday).

#### e) Market Education

Online briefing sessions will be arranged on 27 July 2021 to provide an overview of the OOF contracts. Clients may register through below links on or before 26 July 2021 with not more than four staff to join. There will be an email confirmation to successful registrants.

Schedule	Time	Language	Registration
27 July 2021 (Tuesday)	16:30 – 17:15	English	Click <a href="#">here</a> to register
27 July 2021 (Tuesday)	17:30 – 18:15	Cantonese	Click <a href="#">here</a> to register

#### f) System Readiness for the Launch

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 OOF contracts.

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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Data Connectivity & Support, Market Data  
Markets Division

Enclosures: 1) Participant Circular (English)  
2) OMD-D Interface Specification v1.38  
3) Vendor Access Codes Confirmation Form