

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)

13 August 2021

Our Ref: MDD/21/654

**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 Change of T Session Closing Hour and T+1 Session Opening Hour for selected MSCI Taiwan Index Futures and Options contracts**

With reference to the enclosed Participant Circular (Ref: [MKD/DT/180/21](#)) from Hong Kong Futures Exchange Limited (“HKFE”), HKFE plans to revise the T Session closing hour and T+1 Session opening hour for the following MSCI Taiwan (USD) Index Futures and Options (“Early Close Contracts”) tentatively from **4 October 2021 (Monday)**, subject to regulatory approval.

- MSCI Taiwan (USD) Index Futures
- MSCI Taiwan (USD) Index Options
- MSCI Taiwan 25/50 (USD) Index Futures

Please refer to the table below for information:

	Original	Revised
Trading Hours (Hong Kong Time)	8:45 a.m. – 4:30 p.m. (T session)  5:15 p.m. – 3:00 a.m. (T+1 session)	8:45 a.m. – <b><u>1:45 p.m.</u></b> (T session)  <b><u>2:30 p.m.</u></b> – 3:00 a.m. (T+1 session)
Trading Hours on Last trading Day (Hong Kong Time)	8:45 a.m. – 1:45 p.m. (T session)	No Change

To facilitate Clients and ISVs to prepare for the above changes, a set of canned data will be provided. For Clients and ISVs who would like to obtain a copy of canned data, please complete the [Online Request Form](#) on or before **17 August 2021 (Tuesday)**. The download link of canned data set will be distributed to the registered clients by 18 August 2021 (Wednesday).

Upon the new trading hours becomes effective, the dissemination time of Market Status (320) message in OMD-D for the T Session Close and T+1 Session Open for Early Close Contracts will be changed in accordance with the new trading hours. In addition, the Trade Statistics (360) and Series Statistics (363) message for the T Session trade correction on Early Close Contracts, if any, will be disseminated earlier than before due to the new trading hours.

Enclosed is an updated OMD-D Developer Guide (version 1.24) with more details for the arrangement on typhoon / black rainstorm / extreme conditions scenarios. Please refer to the document history for the update.

Clients and ISVs are reminded to make appropriate adjustments and arrangements where necessary to ensure the readiness of their systems for the new trading hours for Early Close 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).

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Enclosures: 1) Participant Circular (English)  
2) OMD-D Developer Guide (v1.24)