

HKEX INFORMATION SERVICES LIMITED

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

7 February 2018
Our Ref: MDD/18/844

By Email

**To: Derivatives Lite Applicants (“Applicants”)
Independent Software Vendors (“ISVs”)**

Dear Sirs,

Second Phase of After-Hours Trading Enhancements - Equity Index Options

The circular issued by the Hong Kong Futures Exchange Limited (HKFE) today (Ref: [MO/DT/025/18](#)) on the subject refers please.

As stated in the abovementioned circular, HKFE plans to include Hang Seng Index (HSI) Options, Hang Seng China Enterprises Index Options (HSCEI) Options, Mini-HSI Options and Mini-HSCEI Options (collectively “Equity Index Options”) in the T+1 Session in the second quarter of 2018.

Please find enclosed the revised OMD-D Interface Specification of D-Lite where you can find the update on the market state “28” which will be used for the instrument session state HALT for the trading halt mechanism introduced for the Equity Index Options in the T+1 session.

For your information, D-Lite will be available during the Readiness Test (RT) to be held in early second quarter of 2018 for the inclusion of the Equity Index Options in the T+1 Session. In addition, a set of canned data simulating a trading halt will also be available in due course. Interested Applicants and ISVs could obtain the canned data set by completing the Request Form online via [this link](#) by 23 February 2018 (Friday).

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

Yours sincerely,

Karen Lam
Vice President
Data Connectivity & Support, Market Data
Markets Division

Enclosure: OMD-D Interface Specification of D-Lite v1.3