

HKEx Information Services Limited

(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

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By Email
(Enclosure by email only)

To : All Derivatives Market Data Vendors and End-Users

Trading Information of Tailor Made Combination (TMC) Available on OMD-D

HKEx introduced the new Tailor Made Combination (TMC) facility in its trading system for the Derivatives Market on 15 October 2013 which enables Exchange Participants (EPs) to define a TMC series comprising up to 4 different futures and options contracts on a real-time basis so as to reduce execution risk of their trading strategies.

Order and trade information on TMC is available on HKEx Orion Market Data Platform – Derivatives Market (OMD-D) in the same manner as other instruments and in addition, OMD-D also carries details of each of the legs that make up a TMC series including its identification, side, and ratio.

Information Vendors (“IVs”) are strongly advised to include detailed TMC information, including the details of the legs, in their services to meet the need of their customers for the information in order to trade in TMC.

We are pleased to enclose a document illustrating how to locate the above information in various OMD-D messages and suggesting how the information can be presented to improve the visibility of TMC in the market.

We would also like to assess the availability of TMC information in the market. IVs please complete the enclosed short questionnaire to let us know the status and plan of your provision of TMC information to your customers. Please return the completed questionnaire to us by 13 February 2015.

Should you have any questions about TMC, please do not hesitate to contact us at (852) 2211 6558 or by email to IVsupport@hkex.com.hk.

Yours sincerely,

Karen Lam
Vice President
Vendor Support & Data Management, Market Data
Global Markets Division

Encl. (i) Illustration of TMC Info in OMD-D; (ii) IV Questionnaire on TMC Services