

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全資附屬公司)

HKEX INFORMATION SERVICES LIMITED

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

30 October 2018
Our Ref: MDD/18/2362

By Email

To: Derivatives Lite (D-Lite) Market Data Vendors, End Users and Application Service Providers (Collectively “Clients”); D-Lite Applicants (“Applicants”); Independent Software Vendors (ISVs)

Updates on Upcoming Changes to D-Lite for HKATS and DCASS Upgrade

References are made to the notices dated 15 February 2018 (Our Ref: [MDD/18/854](#)), 4 May 2018 (Our Ref: [MDD/18/1169](#)), 14 May 2018 (Our Ref: [MDD/18/1243](#)), 26 July 2018 (Our Ref: [MDD/18/1666](#)) and 9 August, 2018 (Our Ref: [MDD/18/1923](#)) regarding the upcoming changes to D-Lite for HKATS and DCASS Upgrade (“HKATS/DCASS Upgrade”).

I. Declaration of Readiness Status

All Clients and ISVs are required to declare their system readiness status for the changes to D-Lite by returning us the duly signed declaration form as enclosed by **4 January 2019**. For your information, a checklist which summarises the changes to D-Lite messages from the Interface Specification is provided in the declaration form. Clients and ISVs should ensure that all of the changes are accommodated in their systems before testing.

II. Testing Arrangement for Changes to D-Lite

The following testing facilities are arranged for Clients and ISVs to conduct testing for the declaration:

Canned Data for Off-line Testing

A canned data set illustrating the changes to D-Lite has been prepared and ready to be downloaded via [this link](#). Clients or their appointed ISVs can make use of the canned data set to conduct off-line testing with the OMD-D Off-line Simulator Tool. An answer book will also be provided to enable Clients and ISVs to verify their test results.

Readiness Test

Clients and ISVs can also make connections to the OMD-D Readiness Test Environment to receive the messages for changes to D-Lite. The messages of the changes to D-Lite will be available in the Session 1 of the OMD-D Readiness Test Environment every Thursday from 1 November 2018. More details on the OMD-D Readiness Test schedule & rundown, answer book and result declaration form will be provided in the [OMD-D D-Lite web corner](#) in due course.

Please be reminded that there are some enhanced features of HKATS/DCASS Upgrade (e.g., the weekly expiry contract, 5-alpha-numeric HKATS root symbol). They have been included in the aforesaid canned data and Readiness Test Environment for your development and testing purpose.

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

Arthur Yung
Vice President
Data Connectivity & Support, Market Data
Markets Division

Enclosure: Declaration Form for System Readiness Status for Changes to D-Lite for HKATS/DCASS Upgrade