

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)

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Our Ref: MDD/19/690

By Email

To: Direct Connection Derivatives Market Data Vendors, End Users and Application Service Providers (Collectively “Clients”); and Independent Software Vendors (ISVs)

Copy: Indirect Connection Derivatives Market Data Vendors, End Users

Operating System Upgrade and Discontinuation of Disseminating Estimated Average Settlement Price message on HKEX Orion Market Data Platform – Derivatives Market (OMD-D)

Please be informed that OMD-D will have an operating system upgrade (OS Upgrade) and discontinuation of disseminating Estimated Average Settlement (EAS) Price (365) message.

1. OS Upgrade

The OS Upgrade should be functionally transparent to OMD-D Clients.

2. Discontinuation of disseminating Estimated Average Settlement (EAS) Price

As the final settlement price of single stock Futures is no longer based on the EAS prices, and index EAS price is available in OMD Index Feed, dissemination of EAS will be discontinued by two phases:

Phase	Change
1	Cease provision of Stock EAS Price message
2 (Final)	Cease provision of Index EAS Price message* EAS Price (365) Message will no longer be available and Channel 199 & 699 will also be obsolete thereafter

* Only EAS Price (365) message of Hang Seng Index and Hang Seng China Enterprises Index are provided currently

For Clients who require Index EAS prices, please be reminded to obtain the information from OMD Index Feed or other data source.

Enclosed are the Interface Specifications (version 1.27) and Developers Guide (version 1.19) of OMD-D which have been updated to reflect the aforesaid changes on EAS Price (365) message. Please refer to the change history for the update, which has also been highlighted with “|” on the right margin in the document for your easy reference.

3. Implementation schedule

Below is a tentative schedule. Details will be provided by mid-July 2019.

Activity	Schedule (Tentative)	Participation
OS Upgrade and Phase 1 of discontinuation of disseminating Stock EAS Price message		
Practice Session (PR)	Late July / Early August 2019	Optional
Post Release Test (PRT)	Late August 2019	Optional
Phase 2 of discontinuation of dissemination EAS message		
Practice Session (PR)	Mid Q4 2019	Optional
Post Release Test (PRT)	Mid / Late Q4 2019	Optional

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

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Enclosures: 1) OMD-D Interface Specifications (version 1.27)
2) OMD-D Developers Guide (version 1.19)