HKEX
香港交易所

6 April 2020   **By Email**
Our Ref: MDD/20/294

To: Securities Market Data Vendors, End Users and Application Service Providers (Collectively "Clients")

Copy: Independent Software Vendors (ISVs)

Interface Specifications of HKEX Orion Market Data Platform – Securities Market (OMD-C) and Mainland Market Data Hub (MMDH) for Pre-Opening Session (POS) Enhancement in the Securities Market

With reference to our client notice issued on 6 March 2020 (Our Ref: MDD/20/244), for the implementation of Pre-Opening Session (POS) Enhancement in the Securities Market, enclosed are the updated interface specifications of OMD-C and MMDH. Please refer to the changes of messages in Security Definition (11), Trading Session Status (20), Reference Price (43), and Order Imbalance (56), and the dissemination flow of these messages in appendix B. All document changes are summarised in the change history and highlighted with "|" on the right margin in the documents. These changes will be effective upon the roll-out of POS Enhancement.

Clients are also suggested to refer VCM and POS initiatives web corner for detailed information and mechanism of the POS Enhancement.

As a reminder, all direct connection OMD-C and MMDH Clients are required to submit the off-line testing result and declare the readiness by end August 2020. The canned data set will be available in June 2020.

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-C Interface Specifications v1.32
              2) OMD-C MMDH Interface Specifications v1.31