

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)

10 August 2020  
Our Ref: MDD/20/651

**By Email**

**To: Derivatives Market Data Vendors, End Users and Application Service Providers  
(Collectively “Clients”)**

**Copy: Independent Software Vendors (ISVs)**

**Arrangement of Orion Market Data – Derivatives Market (OMD-D) for the Introduction of New Mass Quote Transaction Type in HKATS**

With reference to the enclosed Participant Circular (Ref: [MO/DT/167/20](#)) from Hong Kong Futures Exchange Limited (HKFE), a new mass quote transaction type is planned to be introduced in HKATS in October 2020 tentatively.

The introduction of new mass quote transaction type has no interface change to OMD-D and therefore it is transparent to Clients. HKFE has arranged a Readiness Test for the new mass quote transaction on 22 August 2020 (Saturday) 14:00 – 16:00 and OMD-D will be operating during the test. All messages disseminated during the test are non-production data and Clients should clean these data after the test.

For further details, please refer to the enclosed Participant Circular.

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

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Enclosure: Participant Circular (English)