

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)

17 June 2021

Our Ref: MDD/21/470

**By Email**

**To: Direct Connection Data Vendors & End Users of Orion Market Data – Derivatives Market (“OMD-D”) and Application Service Providers (Collectively “Clients”) and Independent Software Vendors (“ISVs”)**

**Copy: Indirect Connection Market Data Vendors and End Users of OMD-D**

**Market Rehearsal for (1) OMD-D Resilience Enhancement; and (2) Introduction of Additional Matching Engines in HKEX Derivatives Trading System (“HKATS”)**

With reference to our Client Notices on 18 March 2021 (Our Ref: [MDD/21/232](#)), 7 April 2021 (Our Ref: [MDD/21/282](#)), 10 May 2021 (Our Ref: [MDD/21/384](#)) and 21 May 2021 (Our Ref: [MDD/21/403](#)), please be informed two Market Rehearsals (MRs) will be arranged as below:

Activity	Schedule	Participation (Direct Connection Clients)	
		OMD-D Data Vendors and Application Service Providers	OMD-D End Users
Market Rehearsal 1 (MR1)	3 July 2021 (Saturday)	<b>Mandatory</b>	Optional
Market Rehearsal 2 (MR2)	10 July 2021 (Saturday)	<b>Mandatory</b> for those Clients who failed the MR1	

Clients are strongly recommended to participate in MR1 to confirm your system readiness for the launch of OMD-D resilience enhancement and the new multicast channels in OMD-D introduced from the additional matching engines in HKATS. To participate in the MR1, please complete the [Online Test Participation Form](#) **on or before 25 June 2021 (Friday)**. The test rundown will be provided to the participating clients by 28 June 2021 (Monday).

In the MR, there will be failover scenarios for the resilience enhancement. In addition, due to the introduction of additional matching engines in HKATS, the following new OMD-D multicast channels with an update of some existing multicast channels will be available during the MR.

Real Time & Associated Refresh Channels	Applicable Datafeed Products	Changes
301 & 801 / 803	D-Lite, DS, DP and DF	<b>New channel</b>
331 & 831	DP	<b>New channel</b>

<b>Real Time &amp; Associated Refresh Channels</b>	<b>Applicable Datafeed Products</b>	<b>Changes</b>
321 & 821	DF	<b>New channel</b>
311	DT	<b>New channel</b>
839	D-Lite (Order Feed)	<b>New channel</b>
174 & 674 175 & 675	DP	<b>Multicast IP addresses and ports change</b>

Clients are reminded to make all necessary arrangement to ensure the readiness of the connectivity of all multicast channels before the MR. For details, please refer to the OMD-D Connectivity Guide (version 1.16) which is available in OMD-D web corner.

Indirect Connection OMD-D Clients should liaise closely with their feed providing vendors or application service providers for all necessary arrangements to ensure their readiness for both initiatives.

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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