

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/22/265

By Email

To: End Users of HKEX Orion Market Data Platform China Connect (Securities) (OMD-CC) and Application Service Providers (ASPs) (Collectively “Clients”)

Arrangement of HKEX Orion Market Data Platform China Connect (Securities) (OMD-CC) for Inclusion of Exchange-Traded Funds (ETFs) in Stock Connect

Referring the enclosed Participant Circular (Ref: CT/033/22) from Stock Exchange of Hong Kong Limited (SEHK) for inclusion of exchange-traded funds (ETFs) in Stock Connect, please be informed that market data dissemination for eligible Northbound ETFs will be included in HKEX Orion Market Data Platform China Connect (Securities) (OMD-CC) by a newly added instrument type value “TRST” in Security Definition (611) message when the inclusion is launched. Changes of OMD-CC can be referred as follows:

| Message | Data Field | Data Value | Description |
|---------------------------|----------------|------------|-------------|
| Security Definition (611) | InstrumentType | TRST | Trusts |

Separately, there is an enhancement in OMD-CC to support “*TradingPhaseCode*” in Security Status (621) message for all securities in Shenzhen Stock Exchange, which will be effective with the release of the inclusion of ETFs in Stock Connect.

Enclosed is the updated OMD-CC Interface Specification (version 1.4) with the aforementioned changes and the housekeeping update for the OMD-CC shutdown time. All document changes are summarised in the change history and highlighted with “|” on the right margin in the document. Clients are suggested to review their applications to assess if a system change is required.

Testing Facilities

| Activity | Schedule | Details |
|--|--------------------|---|
| Provision of Readiness Test Environment (RT) | From 22 April 2022 | Instrument Type for Trusts is included in the OMD-CC Readiness Test Session 1. |
| Canned Data Distribution | 3 May 2022 | A set of canned data will be provided to Clients to test their systems for the newly added Instrument Type (i.e. Trusts). |

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|---|-----------------------------|--|
| | | The data set will be distributed to Clients who have completed the Online Request Form by 29 April 2022 . |
| OMD-CC in End-to-End (E2E) Test Environment | 10 May 2022 to 10 June 2022 | OMD-CC would be operating in the End-to-End Test Environment with the Instrument Type for Trusts. China Connect Exchange Participants (CCEPs) please refer to enclosed circular for E2E Test arrangement. |

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) Participant Circular
2) OMD-CC Interface Specification v1.4