

HKEX INFORMATION SERVICES LIMITED

(A wholly-owned member of the Hong Kong Exchanges and Clearing Limited Group)

**Guidelines of Rollout and Fallback Arrangement for Changes to OMD-D for HKATS / DCASS Upgrade**

**Rollout Arrangement**

1. Changes to OMD-D for HKATS / DCASS Upgrade

Changes will be made to all datafeed products in OMD-D (i.e. Derivatives Lite (“D-Lite”), Derivatives Standard, Derivatives Premium and Derivatives FullTick) for HKATS / DCASS Upgrade. Details on the Phase 2 Change to OMD-D and changes to D-Lite please refer to [OMD-D](#) and [D-Lite](#) Interface Specifications respectively.

2. Post Release Test for HKATS / DCASS Upgrade (“PRT”)

Changes of OMD-D will be completed with HKATS / DCASS system update and will be ready before the PRT. The PRT is for OMD-D Clients to perform the final check of their system readiness for the launch of HKATS / DCASS Upgrade. Normally, the PRT is scheduled for Saturday (“Cutover Day”). In order not to affect the trading and clearing services, HKEX will execute the upgrade after the market close of T+1 session on Friday (“Cutover Day - 1”). The schedule and rundown of the PRT will be announced in due course. **Clients should use the infrastructure and system successfully passed in the Market Rehearsals to conduct the PRT.**

**Upon completion of the PRT, participating clients are required to confirm us the test result by returning us the duly completed online Test Result Confirmation Form via the links ([MRCT](#) / [MR Part A](#) / [MR Part B](#)) on the same day.** The link of the forms are also available in the rundown of the PRT.

After the PRT, Clients should keep the upgraded infrastructure and system unchanged until the completion of stabilization period. Also, the infrastructure and system before the upgrade should also be retained until the announcement of completion of stabilisation period.

3. Special Arrangement in case of Capital Adjustment effective on the first business day upon the HKATS / DCASS Upgrade rollout

Normally, in case of any capital adjustment, the next day tradable series will be disseminated via Series Definition Extended (304) messages with “EffectiveTomorrow = True” before 3:00 a.m. on T+1 day.

There would be a different arrangement on the dissemination of next day tradable series via (304) messages in case of a capital adjustment scheduled for the first

business day upon the HKATS / DCASS Upgrade rollout due to the HKATS / DCASS Upgrade system migration process. The table below illustrates the difference between the arrangement on the normal trading day and the rollout scenarios for the dissemination of next day tradable series via 304 messages.

Example: Capital Adjustment on HKG Futures & Options series effective on next Monday (i.e. HKG → HKA)			
Date and time	From Exchange	Normal Trading Day Scenario	HKATS / DCASS Upgrade Rollout Scenario
After Friday market close of T session	Provide an Excel spreadsheet for the list of HKG and HKA Futures and Options series and the final strike information?	Yes, around 6:30 p.m. on Friday via HKEX-IS Client Notice	Same
After Friday market close of T+1 session	Dissemination of next day tradable series via 304 messages	Between 1 a.m. and 3 a.m. on Saturday	Change to PRT on Saturday
	<ul style="list-style-type: none"> <li>Covers next day tradable series unrelated to capital adjustment?</li> <li>Covers next day tradable series related to capital adjustment (i.e. HKG and HKA Futures and Options series)?</li> </ul>	<p>Yes</p> <p>Yes</p>	<p>Yes</p> <p>Yes</p>

**In case of capital adjustment effective on the first trading day after HKATS / DCASS Upgrade, OMD-D Clients, who would like to receive the next day tradable series information, have to connect to the OMD-D and receive (304) messages during PRT.**

## **Fallback Arrangement**

### 1. Arrangement and Communication by HKEX

Following the launch of the HKATS / DCASS Upgrade, there will be a two-week stabilization period (“Stabilization Period”).

During the Stabilization Period, in the extremely unlikely situation that the upgraded HKATS / DCASS system encounters irreparable incidents and is not able to recover after applying necessary emergency fixes, HKEX may, as the last resort, trigger a fallback procedure to revert to the existing version in order to resume the trading and clearing services for the Derivatives Market.

In case of the fallback of HKATS / DCASS systems upgrade, OMD-D and D-Lite will also revert from Phase 2 Change and changes to D-Lite version to the existing production version.

HKEX will inform OMD-D Clients of any contingency arrangements by email to registered emergency contacts should a fallback decision be declared by HKEX. Please be reminded to keep the emergency contacts up to date. Should there is any change in the contact, please send the updated information to [MarketData@hkex.com.hk](mailto:MarketData@hkex.com.hk).

### 2. Actions by OMD-D Clients

There would be an interruption to the OMD-D service during the fallback period of HKATS / DCASS systems. Once the fallback is completed, OMD-D would resume service with a start of day condition. OMD-D Clients should execute their corresponding system fallback procedures, if any, in order to resume their services timely.

After the fallback, OMD-D Clients should also ignore the traded information (e.g. Open, High, Low, Turnover) on Combination Series disseminated via Trade Statistics (360) and Series Statistics (363) messages as it could be combined by figures established in previous T+1 Session before fallback.

In case of any system issue encountered after the fallback, OMD-D Clients should immediately report and provide us the details by calling our Connectivity Project & Support Hotline at (852) 2211 6558 or by sending an email to [IVSupport@hkex.com.hk](mailto:IVSupport@hkex.com.hk).