

HKEX INFORMATION SERVICES LIMITED

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

Information Package of Rollout of Changes to OMD-D for HKATS / DCASS Upgrade to be launched on 6 May 2019

1. Rollout Arrangement

1.1 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.

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

The PRT is scheduled for **Sunday, 5 May 2019**, and the rundown of the PRT is provided in Appendix 1.

Changes to 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 Changes to OMD-D for HKATS / DCASS Upgrade. In order not to affect the trading and clearing services, HKEX will execute the upgrade on Saturday, 4 May 2019 (“Cutover Day”). **Clients should use the infrastructure and system successfully passed in the Market Rehearsal 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](#) on the same day.

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.

The Rollout Activity Checklist is provided in Appendix 2 for the reference.

1.3 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 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 Sunday
	<ul style="list-style-type: none"> Covers next day tradable series unrelated to capital adjustment? Covers next day tradable series related to capital adjustment (i.e. HKG and HKA Futures and Options series)? 	<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 the PRT.

1.4 Communication

In the event of any changes of the PRT arrangement, contacts registered in the online Test Participation Form will be informed. Please ensure the designated contact persons are reachable and the emails and phone number are accurate.

2. Fallback Arrangement

2.1 Arrangement and Communication by HKEX

Following the launch of the HKATS / DCASS Upgrade, there will be a two-week **stabilization period (“Stabilization Period”) starting from 6 May 2019 (Monday) to the end of T-Session on 17 May 2019 (Friday).**

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.

2.2 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

Appendix 1 – Rundown of the PRT for Changes to OMD-D for HKATS/DCASS Upgrade

Post Release Test for Changes to OMD-D for HKATS / DCASS Upgrade	
Date:	5 May 2019 (Sunday)
Systems:	OMD-D
Testing Scope:	➤ Clients' connectivity to the upgraded version of OMD-D

Time (HKT)	Activities
09:00	Systems ready (Primary Site) - OMD-D Clients to establish connection to OMD-D on Primary Site to receive reference data and heartbeat messages from multicast channels (both real and refresh channels) - Establish the connection to OMD-D retransmission server on Primary Site
12:00	End of Post Release Test
Before 13:00	All Participating Clients: Complete an online Test Result Confirmation Form

Important Notes to Clients:

1. For fault reporting, please call our Connectivity Project & Support Hotline at **(852) 2211 6558** during the test session / **(852) 9183 8966** out of the test session.
2. All messages disseminated during the testing period should be treated as non-production data and have to be cleaned up afterwards.
3. Contingency Arrangements upon issuance of Typhoon and/or Rainstorm Warning Signal on the day of the test:
 - a. In case Typhoon Signal No. 8 or above and / or Black Rainstorm Warning is issued or continues to be issued anytime from 07:00 to 09:00, the activity of the day will be cancelled and will not be resumed for the rest of the day.
 - b. In case Typhoon Signal No. 8 or above is issued after 09:00, the activity of the day will be terminated 15 minutes thereafter.
 - c. In case Black Rainstorm Warning is issued after 09:00, the activity of the day will continue until completion.

Appendix 2 – Rollout Activity Checklist for OMD-D Clients

ITEMS TO BE CHECKED		√
<i>(A) Before PRT</i>		
1.	Study this document (“Information Package of Rollout of Changes to OMD-D for HKATS / DCASS Upgrade”)	
2.	Register your contacts for participating the PRT via this link on or before 18 April 2019 (Thursday)	
3.	Pass this Information Package to your internal IT support or system vendor and ensured that they would provide necessary support	
4.	Make backups of production system and data after the close of business on 3 May 2019 (including T+1 close on Saturday, 4 May 2019), if applicable	
5.	Upgrade production system on 4 May 2019 to be ready for PRT, if applicable	
<i>(B) During PRT (9:00 a.m. to 12:00 noon on 5 May 2019)</i>		
6.	Validate your connectivity to OMD-D server under the upgraded version, including both multicast and retransmission service Only reference data and heartbeat message are available and there is no order and trade activities	
7.	Submit online Test Result Confirmation Form upon completion of PRT validation	
<i>(C) On Rollout Date (6 May 2019)</i>		
8.	Conduct system health check (OMD-D will be available for connection around 6:00 a.m.). If there is any issue, please contact (852) 2211 6558 or (852) 9183 8966 as soon as possible	
<i>(D) During the Stabilisation Period (6 May 2019 to the end of T-Session on 17 May 2019)</i>		
9.	Maintain your previous production system and other in-house arrangement, where applicable, until the end of Stabilisation Period in order to reinstate their operations in case of fallback	