

HKEx Information Services Limited

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

06 February 2015
Our Ref: MDD/15/318

By Email

To: All Real-time Vendors and End-Users (collectively “Clients”)

Dear Sirs,

HKEx Orion Market Data Platform (OMD) – Documentation updates for OMD-C, OMD-C MMDH and OMD-D

Please find enclosed the latest revised version of the Interface Specifications (“IS”) and Developers Guide (“DG”) for OMD-C, OMD-C MMDH and OMD-D for the changes summarised below. The changes are also highlighted with “|” on the right margin in the documents for your easy reference.

System	Document	Changes
OMD-C & OMD-C MMDH	IS	Enhanced description for Index Definition dissemination
		Clarification on Northbound Daily Quota Balance on trading days with no northbound trading
	DG	Clarification on Intra-day Restart
OMD-D	IS	Clarification on Trade message in respect of statistics
		Updates for newly introduced London Metal Mini Futures
	DG	New section on interpretation and presentation of Tailor-Made Combination (“TMC”)
		Clarification on Intra-day Restart

Should you have any queries, please do not hesitate to contact our Vendor Support Team at (852) 2211 6558 or via email to OrionMarketData@hkex.com.hk.

Yours sincerely,

Karen Lam
Vice President
Vendor Support & Data Management, Market Data
Global Markets Division

Enclosure –

- i) OMD-C Interface Specifications (version 1.9)
- ii) OMD-C MMDH Interface Specifications (version 1.9)
- iii) OMD-D Interface Specifications (version 1.8)
- iv) OMD-C Developers Guide (version 1.5)
- v) OMD-C MMDH Developers Guide (version 1.5)
- vi) OMD-D Developers Guide (version 1.9)