

HKEx Information Services Limited

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

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By Email

To: Securities Market Data Vendors and End Users (Collectively “Clients”)

Copy: All Real-time Vendors and End-Users

Dear Sirs,

HKEx Orion Market Data Platform – Securities Market & Index Feed Products (OMD-C)
Technical Document Updates for OMD-C and OMD-C MMDH

We would like to inform you of the following minor changes to the Security Definition (11) message of OMD-C and OMD-C MMDH which will take effect in the third quarter of 2016, the same time as the implementation of the Closing Auction Session (CAS) in the HKEx Securities Market.

- Possible values of the data field “*CallPutFlag*” include “C” for Call, “P” for Put and “O” for others
- Additional fillers inserted in various positions in preparation for future enhancements

Please find attached the Interface Specification of OMD-C and OMD-C MMDH revised for the above changes. Some clarification on the Statistics (60) message is also provided in the documents. The changes are highlighted with “|” on the right margin in the documents for your easier reference.

The implementation schedule of the above enhancement will coincide with the launch of Closing Auction Session (CAS) tentatively scheduled for Q3 2016 and therefore clients can bundle their development and testing efforts for the introduction of CAS, Volatility Control Mechanism (VCM) and the above-mentioned minor changes. We will update you on the implementation schedule in due course.

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

Yours sincerely,

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

Enclosures: i) OMD-C Interface Specifications (version 1.11b);
ii) OMD-C MMDH Interface Specifications (version 1.11b).