

## HKEX INFORMATION SERVICES LIMITED

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

3 February 2017  
Our Ref: MDD/17/174

By E-mail

**To: All Licensed Information Vendors, Licensed End-Users and Licensed Application Service Provider (collectively as “Clients”) Independent Software Providers (“ISVs”)**

Dear Sirs,

**Inclusion of China Stock Connect Data in HKEX Orion Market Data Platform – Securities Market (“OMD-C”) and Mainland Market Data Hub (“MMDH”)**

HKEX Information Services Limited (“HKEX-IS”) is pleased to announce that the following information related to Shanghai-Hong Kong Stock Connect and Shenzhen-Hong Kong Stock Connect (“Stock Connect Data”) currently available on the HKEX website will be provided via OMD-C Feed and MMDH, with a tentative launch date in late June 2017:

Stock Connect Data	Northbound	Southbound	Updating Frequency
Turnover - Buy and Sell Trades - Buy Trades - Sell Trades	Y	Y	Around every 1 minute during trading hours
Daily Quota Balance (“DQB”)	Y	N	Around every 5 seconds during trading hours

The Stock Connect Data will be provided to OMD-C Clients in a complimentary feed and it forms part of the “Information” as per the Market Data Vendor Licence Agreement, the End-User Licence Agreement and the Application Service Provider Licence Agreement as applicable. Further, the use of Stock Connect Data shall follow clause 2.1 of the relevant Agreement(s).

### A) Implementation Details (for OMD-C Direct Connection Clients and ISVs only)

#### i. Tentative Schedule

OMD-C Direct Connection Clients interested in receiving the Stock Connect Data upon the launch of the service in June 2017 please take note of the tentative schedule below and plan for your activities accordingly:

Activity	Tentative Schedule
Enrolments from Clients	By End Feb 2017
Provision of Offline Simulator Test Tools (Tools will only be sent to eligible Clients who enrol before the deadline)	Early April 2017
Completion of Offline Simulator Test by Clients	Early May 2017
Market Rehearsal	May/June 2017
Service Launch	June 2017

## ii. Message Specifications

Please find enclosed the revised Interface Specifications of OMD-C and OMD-C/MMDH and the Connectivity Guide of OMD-C for details about the transmission of the Stock Connect Data via OMD-C and MMDH.

## iii. Network Configuration

OMD-C Clients should also note that the Stock Connect Data is to be disseminated through a new OMD-C channel and therefore interested OMD-C Clients will need to have their production lines reconfigured to add in the new channel for receiving the data. A Connection Notification Form will be sent to enrolled Clients in due course for their liaison with the network carrier and/or HKEX Hosting Service Team for the line reconfiguration.

Direct Connection feed providing vendors are reminded to liaise with their indirect connection clients for the testing arrangements as required.

### ***Important notes to ISVs and Direct Connection Clients using ISV's software***

ISVs should make changes to their OMD-C feed handling software to process the Stock Connect Data as required to serve their clients' needs and liaise with their clients who are interested in receiving the information for software testing and deployment arrangements.

OMD-C Direct Connection Clients using ISV's software should liaise with their ISVs if they are interested in receiving the Stock Connect Data.

ISVs and Direct Connection Clients using ISV's software are strongly reminded to take note of the [client notice](#) of 1 Feb 2017 (our ref: MDD/17/147) on the Policy Update on ISVs Framework under New Arrangement and the latest Guiding Note for ISV on the latest arrangements.

## **B) Parallel Run and Decommission of the Northbound DQB in the OMD Index Feed**

Currently the updates of Northbound DQB are being disseminated via the OMD Index Feed and this will continue for another three months after the service launch of the Stock Connect Data. The Northbound DQB information will be removed from the OMD Index Feed after this parallel run period (i.e. tentatively end of September 2017).

OMD-C Clients who are interested in obtaining the Stock Connect Data may complete the [online enrolment form](#) before end of February 2017. OMD-C Clients with indirect connection should contact their respective Feed Providing Vendors on getting the Stock Connect Data.

Should there be any technical enquiries, please send them to [IVSupport@hkex.com.hk](mailto:IVSupport@hkex.com.hk). For other enquiries, please send them to [MarketData@hkex.com.hk](mailto:MarketData@hkex.com.hk).

Yours faithfully,  
For and on behalf of  
HKEX Information Services Limited

Poon Tim Fung  
Director  
KLWS/IC