

HKEX INFORMATION SERVICES LIMITED

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

10 January 2018
Our Ref: MDD/18/013

By Email

To: Derivatives Market Data Vendors, End Users and Application Service Providers (Collectively “Clients”); and Independent Software Vendors (“ISVs”)

Dear Sirs,

Changes to HKEX Orion Market Data Platform - Derivatives Market (OMD-D) for HKATS and DCASS Upgrade – Phase 1 Market Rehearsal and Readiness Test Schedule

Our notices of 5 July 2017 (Our Ref: [MDD/17/726](#)) and 26 October 2017 (Our Ref: [MDD/17/1376](#)) regarding the changes to OMD-D for HKATS and DCASS Upgrade (“HKATS/DCASS Upgrade”) refer please.

I. Market Rehearsal (MR)

We would like to inform you that the Market Rehearsal (MR) for the first phase of the changes to OMD-D (“Phase 1 Change”) is scheduled for **Saturday 24 March 2018** tentatively. The MR is **mandatory** for Direct Connection Vendors and Application Service Providers (ASPs) and they must have completed all required testing and declared the readiness of their systems before the MR. Direct Connection End Users are strongly recommended to participate in the MR to ensure that their OMD-D applications can operate properly after the implementation of the Phase 1 Change. Details of the MR will be provided in due course.

Indirect Connection Clients are advised to liaise with their Feed Providing Vendors or ASPs for their testing and implementation arrangements.

II. Testing Arrangement for Phase 1 Change

Direct Connection Clients are advised to take note of the following arrangements that we have put in place to facilitate their declaration of readiness for the Phase 1 Change:

Canned Data for Off-line Testing

Clients or their appointed ISVs can make use of the canned data set mentioned in the previous notice to conduct off-line testing with the OMD-D Off-line Simulator Tool. An answer book is also provided to enable Clients to verify their test results.

Readiness Test

Clients and ISVs can also make connection to the OMD-D Readiness Test Environment to receive the OMD-D messages after the Phase 1 Change online. With immediate effect, the messages of the Phase 1 Change are available in the OMD-D Readiness Test Environment every Thursday and

Friday. More details on the OMD-D Readiness Test schedule & rundown, Answer Book and Result Declaration Form are provided in the [OMD-D web corner](#).

Declaration of Readiness Status

All Clients and ASPs should declare their system readiness status for the Phase 1 Change by returning the duly completed declaration form (Enclosure 1) by 2 March 2018. For your information, a checklist which summarises the changes to OMD-D messages in the Phase 1 Change from the Interface Specification is provided in the declaration form. Clients should ensure that all of the changes are accommodated in their systems before testing.

Should you have any queries, please contact us at (852) 2211 6558 or send your questions to IVSupport@hkex.com.hk.

Yours sincerely,

Karen Lam
Vice President
Data Connectivity & Support, Market Data
Markets Division

Enclosure: Declaration Form for System Readiness Status for Phase 1 Change to OMD-D for HKATS/DCASS Upgrade