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

9 March, 2018   **By Email**
Our Ref: MDD/18/926

To: Securities Market Data Vendors, End Users and Application Service Providers (ASPs) (Collectively "Clients"); and All Independent Software Vendors (ISVs)

Dear Sirs,

More Reference Data and Index to be Provided on HKEX Orion Market Data Platform – Securities Market (OMD-C)

We are pleased to inform you that effective from **Monday, 30 April 2018** tentatively, the information provided in OMD-C will be enriched as follows:

I. Reference Data Added to Security Definition (11) Message

Information	Security Type	Remarks
Product Type	ALL	To classify securities into specific product groups such as Derivatives Warrants (DWs), Callable Bull/Bear Certificates (CBBCs), Exchange Traded Funds (ETFs), etc.
Conversion Ratio	DWs and CBBCs	To extend coverage to all DWs and CBBCs
Style – American or European	DWs and CBBCs	To extend coverage to all DWs and CBBCs
Strike Prices	DWs and CBBCs	To cater for DWs and CBBCs with two strike prices by adding another Strike Price field to carry the upper strike price whereas the original Strike Price field will carry the lower strike price in such cases
Warrant Type	DWs and CBBCs	To identify "Exotic" warrants
Entitlement	DWs and CBBCs	To provide entitlement information of DWs and CBBCs
Number of Warrants Per Entitlement	DWs and CBBCs	
Call Price	CBBCs	To provide call price of CBBCs

Please note that all new data fields are provided in space originally reserved as Fillers in the Security Definition (11) and therefore the addition of these fields will not affect existing data fields and the length of the message will remain unchanged.

II. New Index Added to OMD Index Feed

Index Code	Index Ownership	Name of Index
CESP50	China Exchanges Services Co. Ltd. (CESC)	CES Stock Connect Hong Kong Premier 50 Index (CES SCHK50)

III. Tentative Schedule

Activity	Tentative Schedule	Remarks
Provision of Canned Data	Late March 2018	To be provided to Clients* and ISVs who have completed the Online Request Form via this link on or before 16 March 2018
Market Rehearsal	14 April 2018 (Saturday)	
Post Release Test	28 April 2018 (Saturday)	
Rollout	30 April 2018 (Monday)	

* Including Clients connecting to the site in Hong Kong or via the Mainland Market Data Hub (MMDH)

IV. Revised Technical Documents

We enclose the following technical documents of OMD-C which have been updated to reflect the aforesaid changes and other housekeeping changes. The changes are summarised in the change history and highlighted with "|" on the right margin in the documents for your easy reference:

- Interface Specifications of OMD-C (version 1.23) as Enclosure 1;
- Interface Specifications of OMD-C MMDH (version 1.21) as Enclosure 2;
- OMD-C Developers Guide (version 1.10) as Enclosure 3; and
- OMD-C MMDH Developers Guide (version 1.7) as Enclosure 4

Clients and ISVs should take note of the tentative schedule provided above and make reference to the enclosed technical documents to prepare for the changes. Direct Connection Data Vendors and ASPs are also reminded to inform their downstream clients of their arrangement for providing the added information with sufficient details. Indirect Connection Clients who will need the added information are advised to liaise with their feed providing vendor or ASP to ensure that their data requirements will be met.

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

Enclosures: 1) OMD-C Interface Specifications (version 1.23)
                2) OMD-C MMDH Interface Specifications (version 1.21)
                3) OMD-C Developers Guide (version 1.10)
                4) OMD-C MMDH Developers Guide (version 1.7)