

香港交易所資訊服務有限公司

(香港交易及結算所有限公司集團全資附屬成員機構)

HKEX INFORMATION SERVICES LIMITED

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

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By Email

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

Updates on HKEX Orion Market Data Platform - Derivatives Market (OMD-D) for HKATS and DCASS Upgrade – Phase 2 Change

Reference is made to the notices dated 15 February 2018 (Our Ref: [MDD/18/853](#)), 7 May 2018 (Our Ref: [MDD/18/1170](#)), 14 May 2018 (Our Ref: [MDD/18/1242](#)) and 26 July 2018 (Our Ref: [MDD/18/1665](#)) regarding the Phase 2 Change to OMD-D for HKATS and DCASS Upgrade (“HKATS/DCASS Upgrade”).

I. Updates on Project Schedule

Please note that the target launch date of the HKATS/DCASS Upgrade has been rescheduled for May 2019 in order to allow more time for the market to prepare for and test the new system features. More details on the latest project schedule and updated information have been posted in the designated [HKATS/DCASS Upgrade web corner](#) on the HKEX website for your reference.

II. Updates on Phase 2 Change to OMD-D for HKATS/DCASS Upgrade

The revised tentative implementation schedule of Phase 2 Change, which follows the HKATS/DCASS Upgrade rollout schedule, is provided in the table below for your preparation and planning:

Activity	Tentative Schedule
Provision of Canned Data	Early October 2018
Update of Readiness Test Environment	Mid October 2018
Declaration of Readiness Status by Clients and ISVs	Early January 2019
Market Rehearsals	March - April 2019

Please be reminded that Phase 2 Change is the modification to OMD-D to provide new data fields introduced in the HKATS/DCASS Upgrade. Enclosed please find the updated OMD-D Interface Specification (Version 1.24b) and Developers Guide (Version 1.16) for clarifications purpose. The changes are summarised in the change history and highlighted with “|” on the right margin in the document for your easy reference. The same documents can also be found on the [OMD-D web corner](#) under “Technical Documents”.

III. Declaration of Readiness Status

All Clients and ISVs will be required to declare their system readiness status for the Phase 2 Change by returning us a duly completed declaration form by early January 2019. The declaration form will be provided in early October 2018.

The following testing facilities will be arranged for Clients and ISVs to conduct testing for the declaration:

Canned Data for Off-line Testing

A canned data set illustrating the changes for Phase 2 will be available in early October 2018. Clients or their appointed ISVs can make use of the canned data set to conduct off-line testing with the OMD-D Off-line Simulator Tool. An answer book will also be provided to enable Clients and ISVs 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 for Phase 2 Change. The messages of the Phase 2 Change will be available in the OMD-D Readiness Test Environment in mid October 2018. More details on the OMD-D Readiness Test schedule & rundown, answer book and result declaration form will be provided in the [OMD-D web corner](#) in due course.

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

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Enclosures: 1) OMD-D Interface Specification version 1.24b
2) OMD-D Developers Guide version 1.16