

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)

12 March 2020  
Our Ref: MDD/20/243

**By Email**

**To: Derivatives Market Data Vendors, End Users and Application Service Provider  
(Collectively “Clients”)**

**Copy: Independent Software Vendors (ISVs)**

**Technical Document Housekeeping Update for HKEX Orion Market Data Platform –  
Derivatives Market (OMD-D)**

Please be reminded that all valid codes of Market ID are defined in Section 8.4 of OMD-D Interface Specification. Therefore, messages with Market ID outside the defined values disseminated via OMD-D from Hong Kong Futures Automated Trading System (“HKATS”) should be ignored. Similarly, Quote Request (336) messages with zero value in the data field “OrderbookID” should be ignored as well.

The OMD-D Interface Specification is updated to clarify the handling of these messages. The changes are summarised in the change history and highlighted with “|” on the right margin in the documents for your easy reference.

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

Arthur Yung  
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Enclosure: OMD-D Interface Specifications (version 1.30)