

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)

29 June 2020

Our Ref: MDD/20/541

By Email

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

Copy: Independent Software Vendors (ISVs)

**Updates on Pre-Opening Session (“POS”) Enhancement in the Securities Market in HKEX
Orion Market Data Platform – Securities Market (“OMD-C”): OMD-C in OCG End-to-End Test
Environment**

With reference to our client notices issued on 6 March 2020 (Our Ref: [MDD/20/224](#)) and 6 April 2020 (Our Ref: [MDD/20/294](#)) for the implementation of POS Enhancement in the Securities Market, Stock Exchange of Hong Kong Limited (“SEHK”) has arranged an End-to-End (“E2E”) test session starting from 14 July 2020 (Tuesday) to 10 August 2020 (Monday). OMD-C Clients is optional to connect to the E2E environment for testing during the aforesaid period without registration. For SEHK Exchange Participants, please refer to the enclosed SEHK circular ([CT/057/20](#)) for the arrangement.

OMD-C and MMDH Clients are reminded of the followings:

1. Messages for Price Band Information

The price band information for Order Input (the first session), No Cancellation and Random Matching (the second session) of POS are provided via Security Definition (11) message and Reference Price (43) message respectively. OMD-C and MMDH Clients are reminded to refer to these messages to provide correct price band information during POS. For details, please refer to Appendix B of [OMD-C Interface Specifications](#) and [MMDH Interface Specification](#), and [VCM and POS initiatives web corner](#) for the mechanism of POS Enhancement.

2. System Readiness Declaration by 10 August 2020

All direct connection OMD-C and MMDH Clients are required to declare the readiness of their market data systems for the launch of POS Enhancement **by 10 August 2020 (Monday)** by filling the [Online Declaration Form](#).

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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Enclosure: Participant Circular (English)