日KEX 香港交易所

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)

31 August 2020 Our Ref: MDD/20/718 By Email

To: Data Vendors & End Users of Orion Market Data – Derivatives Market (OMD-D) and Application Service Providers (Collectively "Clients")

Copy: Independent Software Vendors (ISVs)

Arrangement of Orion Market Data – Derivatives Market (OMD-D) for the Hong Kong Futures Automated Trading System (HKATS) Software Upgrade for the Introduction of New Mass Quote Transaction Type

With reference to the our Client Notice (Ref: <u>MDD/20/651</u>) issued on 10 August 2020 and the enclosed Participant Circular (Ref: <u>MO/DT/180/20</u>) from Hong Kong Exchanges and Clearing Limited (HKEX), the HKATS software will be upgraded on <u>5 September 2020 (Saturday)</u> to support the rollout of the new mass quote transaction type in HKATS effective from <u>21 September 2020</u> (<u>Monday</u>).

There is no change in OMD-D for the introduction of the new mass quote transaction type. To facilitate the HKATS post release connectivity test on <u>6 September 2020 (Sunday)</u> from 9:00 am to 11:00 am, OMD-D will also be operating in the test period. Clients connecting to OMD-D during this period should discard all non-production data.

For further details, please refer to the enclosed Participant Circular.

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

Arthur Yung Senior Vice President Data Connectivity & Support, Market Data Markets Division

Enclosure: Participant Circular (English)