

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 April 2021  
Our Ref: MDD/21/323

**By Email**

**To: Data Vendors & End Users of Orion Market Data – Securities Market (OMD-C) and Application Service Providers (Collectively “Clients”) and Independent Software Vendors (ISVs)**

**Arrangement in HKEX Orion Market Data Platform – Securities Market (OMD-C) and Mainland Market Data Hub (MMDH) for (1) Introduction of New Product Types for Exchange Traded Funds and (2) Provision of Additional Attributes in Reference Data for Debt Securities**

Please be informed that the following changes in OMD-C and MMDH will be effective from **31 May 2021 (Monday)**:

**1. Introduction of New Product Types for Exchange Traded Funds (ETFs)**

Referring to the enclosed Participant Circular from the Stock Exchange of Hong Kong Limited (SEHK) (Ref: [ETP/001/21](#)), in order to facilitate the identification of different types of ETFs, data values of the existing data field “ProductType” of Security Definition (11) message for ETFs in OMD-C and MMDH will be changed as below:

Data Value of “ProductType” fields for ETF	
Existing (before 31 May 2021)	New (effective from 31 May 2021)
5: Trust - Exchange Traded Fund	16: Trust – Equity ETF 17: Trust – Fixed Income and Money Market ETF 18: Trust – Commodities ETF

**2. Provision of Additional Attributes in Reference Data for Debt Securities**

New data fields will be provided in the Security Definition (11) message for debt securities in OMD-C and MMDH as below:

Data Field	Description
FaceValue	Face value of a bond security
DecimalsInFaceValue	Number of decimal places in Face Value
FaceValueCurrency	Currency code of Face Value
MaturityDate	Date of maturity of a bond security
InvestorType	Investor type of a bond security

Please note that all these new data fields are provided in space originally reserved as “Filler” and therefore the length of the message remains unchanged.

## Implementation Schedule

The schedule for testing and rollout activities are listed below:

Tentative Schedule	Event	Client Action
4 May 2021	Canned Data Distribution	Clients and ISV who would like to obtain a copy of canned data, please complete the <a href="#">Online Request Form</a> on or before <b>3 May 2021</b> .
11 May 2021	End to End Test (E2E) - Optional	The changes will be reflected in E2E test environment from 11 May 2021. Clients plan to test in E2E, please submit the <a href="#">test application form</a> accordingly.
15 May 2021	Optional Practice Session (PS)	Clients plan to participate in the PS, please complete the <a href="#">Online Test Participation Form</a> on or before <b>7 May 2021 (Friday)</b> . Test details will be provided to the participating clients in due course.
29 May 2021	Optional Rollout Test (RT)	Clients plan to participate in the RT, please complete the <a href="#">Online Test Participation Form</a> on or before <b>14 May 2021 (Friday)</b> . Test details will be provided to the participating clients in due course.

## Specifications

Enclosed are the updated OMD-C Interface Specification (version 1.34) and OMD-C MMDH Interface Specification (version 1.33) with the aforementioned changes in the Security Definition (11) message. All document changes are summarised in the change history and highlighted with “|” on the right margin in the documents. Clients are suggested to review their applications and participate in the optional PS and RT to verify the changes if applicable.

Indirect connection Clients should liaise closely with their feed providing vendors or application service providers for all necessary testing and release arrangements, if applicable.

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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Data Connectivity & Support, Market Data  
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Enclosures: 1) Participant circular  
2) OMD-C Interface Specification v1.34  
3) OMD-C MMDH Interface Specification v1.33