

HKEx Information Services Limited

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

31 August 2013
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By Email

To: OMD-C Enrolled Vendors and End-Users (collectively “Clients”)

Copy: All Real-time Vendors and End-Users

Dear Sirs,

HKEx Orion Market Data Platform Phase 1a (OMD-C) – Reminder for Second Market Rehearsal

Following the successful completion of the first OMD-C Market Rehearsal on 24 August 2013 (“MR1”), we would like to remind you that the second Market Rehearsal (“MR2”) will be held on 7 September 2013 as planned.

Please find enclosed the revised SCT and Market Rehearsal Information Package where you will find the **revised** Test Results Form for MR2 and the **revised** Readiness Status Declaration Form. Batch 1 clients are required to complete these two forms and return them to HKEx before the respective deadlines in order to join the initial rollout of OMD-C.

On a separate note, we would like to clarify the following OMD-C behaviors of Securities Standard (SS) and Securities Premium (SP) in response to clients’ queries after MR1. These clarifications will also be included in the next version of Interface Specification that will be published in due course.

- i) There is no transmission of Statistics (60) messages, which are available in SS and SP, during the opening auction session from 9:00am to 9:20am while clients may receive Trade Ticker (52) messages in SS and Trade (50) messages in SP for reported trades such as manual trades. The Statistics (60) messages which cover the auction trades and the reported trades should be transmitted as soon as the opening auction session ends at 9:20am. For the avoidance of doubt, the opening auction session refers to Order Input Period (OI) and Pre-order Matching Period (NC) in the Pre-Opening Session.
- ii) Nominal Price (40) messages will only be available for securities with order book change. Before the arrival of the first Nominal Price message, the nominal price should be the same as the previous closing price provided in the Security Definition (11) message.

Should you have any queries about OMD on-boarding activities, please do not hesitate to contact our Vendor Support Team at (852) 2211 6558 or send your questions via email to OrionMarketData@hkex.com.hk.

Yours sincerely,

Karen Lam
Assistant Vice President
Vendor Support & Data Management, Market Data
Global Markets Division

Encl. SCT and Market Rehearsal Information Package v1.3