DELTA CHANGES OF THE OAPI DOCUMENTS

(20130708)

BU120 – Updated Example

OMnet_MessRef_HKEX_va682.pdf:

Second broadcast

- Broadcast Segment Header (Segment Number = 2)
- Underlying, Coupon Date (approximately next 50 coupons)

Third broadcast

- Broadcast Segment Header (Segment Number = 0)
- Underlying, Coupon Date (last around 50 coupons)

The NS_DELTA_HEADER structure will be the first item of the variable items.

OMnet_MessRef_HKEX_va900.pdf:

Second broadcast

- Broadcast Segment Header (Segment Number = 2)
- Delta Header
- Underlying, Coupon Date (approximately next 50 coupons)

Third broadcast

- Broadcast Segment Header (Segment Number = 0)
- Delta Header
- Underlying, Coupon Date (last around 50 coupons)

The NS_DELTA_HEADER structure will be the first item of the variable items.

DQ122 – Moved paragraphs from section ..5 to ..7

OMnet_MessRef_HKEX_va682.pdf:

3.1.56.5 Usage and Conditions

Instrument class query DQ122 returns all instrument classes regardless of Traded (Yes or No) when a delta is returned. In the case of a full answer only classes denoted as Traded=yes are returned.

For a detailed description of how to use this query and a general information on the content of broadcasts and answers to queries, refer to section **DQ120**.

When there are multiple tick sizes for a class, the named structure no: 37102 (**NS Price Tick**) is repeated.

For **NS Price Tick**, the instrument is traded in price or yield. **NS Price Tick Corr** gives the corresponding price if the trade is in yield, or the corresponding yield if the trade is in price.

3.1.56.7 Answer, comments

The NS_DELTA_HEADER structure will be the first item of the variable items.

OMnet_MessRef_HKEX_va900.pdf:

3.1.56.5 Usage and Conditions

Instrument class query DQ122 returns all instrument classes regardless of Traded (Yes or No) when a delta is returned. In the case of a full answer only classes denoted as Traded=yes are returned.

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For **NS Price Tick**, the instrument is traded in price or yield. **NS Price Tick Corr** gives the corresponding price if the trade is in yield, or the corresponding yield if the trade is in price.

The NS_DELTA_HEADER structure will be the first item of the variable items.

BD70 – Usage and conditions

OMnet_MessRef_HKEX_va682.pdf

3.2.3.5 Usage and conditions

Segment Number

If segment number is non-zero it indicates that the total deal is split between several broadcasts. The last broadcast for one deal will have segment number equal to 0.

OMnet_MessRef_HKEX_va900.pdf

3.2.3.5 Usage and conditions

Segment Number

If segment number is non-zero it indicates that the total deal is split between several broadcasts. The last broadcast for one deal will have segment number equal to 0.

In the struct basic_trade_ticker, the **Match group number** field should not be used.

BD71 – Usage and conditions

OMnet_MessRef_HKEX_va682.pdf

3.2.4.5 Usage and conditions

BD71 can be linked to the original Trade in BD70 using Match Group Number and Series.

OMnet_MessRef_HKEX_va900.pdf

3.2.4.5 Usage and conditions

BD71 can be linked to the original Trade in BD70 using Match Group Number and Series.

In the struct basic_trade_ticker, the **Match group number** field should not be used.

TR70 – Answer, comments

OMnet_MessRef_HKEX_va682.pdf

3.2.23.7 Answer, comments

Deals previously distributed in BD70 and later canceled will not be included in the answer.

Deals previously distributed in BD70 and later amended will only be distributed with information relating to the period after the amendment.

OMnet_MessRef_HKEX_va900.pdf

3.2.23.7 Answer, comments

Deals previously distributed in BD70 and later canceled will not be included in the answer.

Deals previously distributed in BD70 and later amended will only be distributed with information relating to the period after the amendment.

In the struct basic_trade_ticker, the **Match group number** field should not be used.

TR71 – Answer, comments

OMnet_MessRef_HKEX_va682.pdf

<No such section>

OMnet_MessRef_HKEX_va900.pdf

3.2.24.6 Answer, comments

In the struct basic_trade_ticker, the **Match group number** field should not be used.

BO5 – Added Note

OMnet_MessRef_HKEX_va682.pdf

<No such note>

OMnet_MessRef_HKEX_va900.pdf

Note:

BO5 broadcasts may be duplicated. Applications should therefore make use of the sequence number to discard duplicates when receiving BO5 broadcasts.

Since there is one series of sequence number per partition, this has to be done on a per partition basis.

Sequence number and partition fields are available in the segment_instance_number substructure.

MO31 – Added Txstat description.

OMnet_MessRef_HKEX_va682.pdf

3.3.10.5 Return Codes

After a successful MO31 transaction, an order number and information regarding the state of the order will be returned to the sender. For a Standard Combination Order, each leg will get the same order number.

Cstatus	Txstat	ordidt
Successful	1 – no part of the order placed in the Order book and no part closed	order number
Successful	2 – the whole order closed	order number
Successful	3 – the order partially closed and nothing placed in the Order book	order number

OMnet_MessRef_HKEX_va900.pdf:

3.3.10.5 Return Codes

After a successful MO31 transaction, an order number and information regarding the state of the order will be returned to the sender. For a Standard Combination Order, each leg will get the same order number.

Cstatus	Txstat	ordidt
Successful	0 – fail-over in progress transaction status unknown	order number
Successful	1 – no part of the order placed in the Order book and no part closed	order number
Successful	2 – the whole order closed	order number
Successful	3 – the order partially closed and nothing placed in the Order book	order number

HKEx Notes: There is slight chance to receive the Txstat as 0 during failover of the backend while the Cstatus is successful, meaning that the result of order entry is not yet determined at the very moment of failover. The API program should confirm the status of all orders after re-login by sending in MQ8/MQ9/CQ10, whether the orders are outstanding (found in MQ8); or inactivated (found in MQ9); or traded (found in CQ10); or removed from market (not found in any of these).

MO74 – Change of wording

OMnet_MessRef_HKEX_va682.pdf

Whose, trading code

Must contain the member code of the participant, to which the user submitting the query belongs. May also be specified further.

OMnet_MessRef_HKEX_va900.pdf

Whose, trading code

Must contain the member code of the participant, to which the user submitting the transaction belongs. May also be specified further.

Detailed Field Information – big_attention_u

OMnet_MessRef_HKEX_va682.pdf

	orig_NTD_deal	-2147483648	(bit 31) Trade belongs to or derives from a deal that was executed for T+1 clearing.

OMnet_MessRef_HKEX_va900.pdf

	orig_NTD_deal	2147483648	(bit 31) Trade belongs to or derives from a deal that was executed for T+1 clearing.

Detailed Field Information – deal_source_c

OMnet_MessRef_HKEX_va682.pdf

Values range from 0 to 139. Please refer to the manual.

OMnet_MessRef_HKEX_va900.pdf

Some values removed by NOMX. Please refer to the manual.

Forced Login – Added note.

OMnet_API_va682.pdf:

4.2.4 Forced Login

If a login attempt is rejected because the specific user is already logged in, the user may override the rejection by using a forced login request. Setting the forced_u flag in omni_login_t data struct to LOGIN_FORCED before sending the login request does a forced login request.

Another (deprecated) way is to use the facility type OMNI_FACTYP_FORCED_LOGIN instead of the OMNI_FACTYP_LOGIN.

If the user is not logged in, the forced login request works exactly the same way as a normal login.

OMnet_API_va810.pdf:

5.2.4 Forced Login

Note:

Most Click/Secur/Genium systems are configured in such a way that a log-in request for a user that is already logged in will terminate the previous session and create a new one.

The only case in which the Forced flag is applicable is when you attempt to log in with the flag forced_u=LOGIN_NORMAL and a user ID that is already logged on and the attempt is rejected. This so-called "Forced log-in" procedure will be applicable so that the API application, for example, may decide to forcefully terminate the previous session and start a new one.

If a login attempt is rejected because the specific user is already logged in, the user may override the rejection by using a forced login request. Setting the forced_u flag in omni_login_t data struct to LOGIN_FORCED before sending the login request does a forced log-in request.

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