

Supplementary Information for Testing Facilities for the Introduction of New Spread Table Code for Inline Warrant

This information sheet provides the new spread table codes and test instruments to be setup in **OMD-C End-to-End (E2E) test session** and **canned data set** for OMD-C and MMDH clients to test the introduction of new spread table code for Inline Warrants.

OMD-C and MMDH clients should refer to the data field “SpreadTableCode” of Security Definition (11) message to determine the spread table code assigned to the instrument. For those instruments which assigned with the spread table code “04” and “05”, please refer to the following for the tick size information:

1. Spread Table Code “04” (for Inline Warrants)

All Inline warrants shall be traded under spread table code “04” in accordance with the following scale of spreads. It is as same as the scale of spreads for Spread Table Part A (as per [Second Schedule of Rules of Exchange](#)) up to and including trade price at \$1.00 dollar.

Currency Unit	Tick Interval
From 0.01 to 0.25	0.001
Over 0.25 to 0.50	0.005
Over 0.50 to 1.00	0.010

2. Spread Table Code “05” (for testing only, if a new spread table is introduced with different tick sizes)

In order to facilitate Clients’ testing in E2E test session, test instrument with stock code 9000 will be traded under spread table code “05” in accordance with the following scale of spreads.

Currency Unit	Tick Interval
From 0.01 to 1.00	0.001
Over 1.00 to 5.00	0.002
Over 5.00 to 10.00	0.005
Over 10.00 to 20.00	0.010
Over 20.00 to 100.00	0.020
Over 100.00 to 200.00	0.050
Over 200.00 to 500.00	0.100
Over 500.00 to 1000.00	0.200
Over 1000.00 to 2000.00	0.500
Over 2000.00 to 9999.00	1.000

Clients should refer to [Second Schedule of Rules of Exchange](#) for the actual scale of spreads in production and recommended that Clients’ system should be made ready to handle the additional of a new spread table code with different tick sizes, if required in the future.