HKEX
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 October 2019   **By Email**
Our Ref: MDD/19/1216

To: Securities Market Data Vendors, End Users and Application Service Providers (Collectively "Clients")

Copy: Independent Software Vendors (ISVs)

Introduction of New Spread Table Code for Inline Warrants in HKEX Orion Market Data Platform – Securities Market (OMD-C) and Mainland Market Data Hub (MMDH)

Refer the enclosed Participant Circular from the Stock Exchange of Hong Kong Limited (SEHK) on the Rejection for Inline Warrants Order and Trade at Price Above $1.00 (Ref: CT/109/19), a new spread table code "04" will be introduced for Inline Warrants from **10 February 2020 (Monday)**. This new spread table code refers to the same spread table as specified in Part A of Spread Table under Second Schedule of Rules of the Exchanges up to and including trade price at HK$1.00.

OMD-C and MMDH Clients can refer to the data field "SpreadTableCode" of Security Definition (11) message to identify the spread table of a security. Enclosed are the updated OMD-C Interface Specification (version 1.28) and OMD-C MMDH Interface Specification (version 1.27). The change can be found in the change history and also been highlighted with "|" on the right margin in the document for your easy reference.

Clients and ISVs please review your systems, including downstream, to evaluate if any adjustment is required. Indirect Connection Clients are also recommended to confirm with their data vendors and/or ASPs that the necessary arrangement is in place to handle the new spread table code properly. **It is 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.**

Testing Facilities

To facilitate Clients and ISVs to test the new spread table code, OMD-C End-to-End (E2E) test session and a weekend practice session will be arranged.

Also, a canned data set will be available to OMD-C and MMDH Clients for off-line testing.

Please refer to the enclosed Supplementary Information sheet for Testing Facilities document for details.

香港交易及結算所有限公司
香港中環康樂廣場8號交易廣場2期8樓
Hong Kong Exchanges and Clearing Limited
8/F, Two Exchange Square, 8 Connaught Place, Central, Hong Kong

info@hkex.com.hk
(t) +852 2522 1122   (f) +852 2295 3106
hkexgroup.com | hkex.com.hk

Timeline

Arrangement of the testing facilities and the relevant dates are listed below:

Date	Environment	Event
12 November 2019 (Tuesday) to 22 November 2019 (Friday)	E2E test session	New spread table codes and a test security are configured in the test session, no registration is required. For Clients conduct testing after 22 November 2019, weekday testing fees are applied.
Mid-November 2019	Canned data set (for OMD-C and MMDH Clients)	Distribute to requested Clients and ISVs. For request a copy, please complete the Online Request Form **on or before 8 November 2019**.
11 January 2020 (Saturday), tentative	Practice session*	New spread table code "04" on Inline Warrants are configured in the weekend test session. To participate the optional Practice session, please complete the Online Participation Form **on or before 31 December 2019**.
10 February 2020 (Monday)	Production	Effective

*Test details will be provided to participating clients in due course.

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

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

Enclosures: 1) Participant Circular (English)
2) OMD-C Interface Specifications (version 1.28)
3) OMD-C MMDH Interface Specifications (version 1.27)
4) Supplementary Information Sheet for Testing Facilities (English only)