

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全資附屬公司)

HKEX INFORMATION SERVICES LIMITED  
(A wholly-owned subsidiary of Hong Kong Exchanges and Clearing Limited)

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**By Email**

**To: Securities Market Data Vendors, End Users and Application Service Providers (ASPs) (Collectively “Clients”); and All Independent Software Vendors (ISVs)**

**Introduction of Inline Warrant on HKEX Orion Market Data Platform – Securities Market (OMD-C) and Mainland Market Data Hub (MMDH)**

Referring the [news release](#) on 19 June 2019, Hong Kong Exchanges and Clearing Limited (HKEX) announced the introduction of Inline Warrant in July 2019. Inline Warrant will be supported by existing fields in OMD-C and MMDH in Security Definition (11) message as follows:

Data Field	Value for Inline Warrant	Description
InstrumentType	WRNT	Warrants & structured products
ProductType	15	Warrant – Inline Warrant
StrikePrice1	Lower strike price	Lower strike price of Inline Warrant
StrikePrice2	Upper strike price	Upper strike price of Inline Warrant
CallPutFlag	O	Others
WarrantType	X	Exotic instrument

We enclose the following technical documents of OMD-C and MMDH which have been updated for the aforesaid information. The changes are summarised in the change history and highlighted with “|” on the right margin in the documents for your easy reference:

- Interface Specifications of OMD-C (version 1.27)
- Interface Specifications of OMD-C MMDH (version 1.25)

The corresponding market data will be available on OMD-C and MMDH on the first trading day (i.e., 18 July 2019). For further information on naming convention and stock code range, please refer to the [Inline Warrants web page](#).

To facilitate your preparation, a canned data set has been prepared and ready to be downloaded via these links: [OMD-C](#) / [MMDH](#). Clients or their appointed ISVs can make use of the canned data set to conduct off-line testing with the OMD-C Off-line Simulator Tool.

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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Enclosures:      1) OMD-C Interface Specification v1.27  
                     2) OMD-C MMDH Interface Specification v1.25