

# HKEx Information Services Limited

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

17 April 2013  
Ref: MDD/13/863

By Email

**To: All Direct Connection Derivatives Market Data Vendors and End-Users  
(collectively “IVs”)**

Dear Sirs,

## **After Hours Futures Trading – Clarification on Trading Information in PRS/PRS Plus**

In response to the queries that we have received since the successful launch of After Hours Futures Trading (AHFT) on 8 April 2013, we would like to further clarify the following information currently disseminated by PRS and PRS Plus.

Information	PRS/PRS Plus Message	Notes
<b>Open Interest (OI)</b> (both Gross and Net OI)	SS Start-of-Day Summary Statistics	The latest OI <ul style="list-style-type: none"> <li>• For products tradable in after-hour trading (AHT) session, it is the OI after the AHT session</li> <li>• For products not tradable in AHT session, it is the same OI as provided in the SE message (see the row below) in the previous day in general</li> </ul>
	SE End-of-Day Summary Statistics	<ul style="list-style-type: none"> <li>• The OI as of the end of the current day, not covering the transactions in the AHT session</li> <li>• Same OI as published in the Daily Market Report on the HKEx website in general</li> </ul>
<b>Settlement Price</b>	SM Market Close Summary Statistics	<ul style="list-style-type: none"> <li>• Settlement price as of the end of the regular trading session</li> <li>• Settlement price is determined once only at the end of a settlement cycle which includes the AHT session of the previous day and the regular trading session of the current day</li> </ul>
<b>Daily Statistics</b> – Day High – Day Low – Cumulative Volume, etc.	SM Market Close Summary Statistics	<ul style="list-style-type: none"> <li>• Daily Statistics for the whole regular trading session</li> <li>• SM message is available at around 5:30pm</li> </ul>
<b>Daily Statistics</b> – Day High – Day Low – Cumulative Volume, etc.	SA End of After Hour Trading Session Summary Statistics	<ul style="list-style-type: none"> <li>• Daily Statistics for the whole AHT session</li> <li>• SA message is available at around 11:55pm</li> </ul>
<b>Trade Statistics</b> – Day High – Day Low – Cumulative Volume, etc.	TS Trade Statistics TT Trade Detail TV Cumulative Volume	For products tradable in AHT session and Mini H-share Index Futures (MCH_F) <ul style="list-style-type: none"> <li>• Trade statistics reset to zero just before the start of the AHT session</li> <li>• Trade statistics reset to zero again after the close of the AHT session</li> </ul> For products not tradable in AHT session except MCH_F <ul style="list-style-type: none"> <li>• Trade statistics not reset until the next day</li> </ul>

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IVs are requested to note the above for the information transmitted via PRS and PRS Plus and should provide clear explanatory notes on the data elements provided in your services where appropriate.

Should you have any queries, please feel free to contact our Vendor Support Team at (852) 2211 6558 or via email to IVSupport@hkex.com.hk.

Yours sincerely,

Karen Lam  
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