

HKEx Information Services Limited

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

10 July 2013
Our Ref: MDD/13/1422

By Email

To: Derivatives Market Data Vendors and End-Users (Collectively “Clients”)

Dear Sirs,

Upgrade of the HKEx’s Derivatives Trading and Clearing Systems to Genium INET Platform (“Genium Upgrade”)

Our letter of 17 April 2013 (Our Ref: MDD/13/864) informing you of the upgrade of the Hong Kong Futures Automated Trading System (“HKATS”) and the Derivatives Clearing and Settlement System (“DCASS”) to Genium INET Platform refers please.

Please be reminded that the PRS/PRS Plus message format remains unchanged upon the Genium upgrade but there will be changes to message contents which are summarised below:

Change in PRS/PRS Plus	Description												
1. Change of Instrument Codes for calendar spread combination series	A new set of codes (201 to 223) will be used as the Instrument Codes for the calendar spread combination series.												
2. Introduction of Tailor Made Combo (TMC)	PRS and PRS Plus will carry information on TMC which will replace Bulletin Board (BB) as non standard combination trade facility. BB information is not currently available in PRS and PRS Plus.												
3. Trade Statistics Reset of Hang Seng Index (HSI) Options and H-share Index (HHI) Options before the next day session (i.e. T+1 session) starts at 17:00.	Upon Genium rollout, the following derivatives market products will have their trade statistics reset to zero before the next day session starts at 17:00: <table border="1"><thead><tr><th>Product</th><th>Available for After Hour Trading?</th></tr></thead><tbody><tr><td>HSI Futures</td><td>Yes</td></tr><tr><td>HHI Futures</td><td>Yes</td></tr><tr><td>MCH Futures ¹</td><td>No</td></tr><tr><td>HSI Options</td><td>No</td></tr><tr><td>HHI Options</td><td>No</td></tr></tbody></table> <p>¹ Mini H-share Index Futures</p>	Product	Available for After Hour Trading?	HSI Futures	Yes	HHI Futures	Yes	MCH Futures ¹	No	HSI Options	No	HHI Options	No
Product	Available for After Hour Trading?												
HSI Futures	Yes												
HHI Futures	Yes												
MCH Futures ¹	No												
HSI Options	No												
HHI Options	No												
4. Additional Market Status for certain derivatives products	Please refer to Enclosure 1 for the Market Status set for individual derivatives products throughout a normal trading day.												

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You are advised to make necessary changes to your PRS/PRS Plus feed handler and ensure that the feed handler will be ready for the Market Rehearsal (MR) for the Genium Upgrade scheduled for August 2013. To facilitate your testing, we enclose a set of canned data which can be replayed by using the PRS/PRS Plus Simulator to illustrate the changes set out in the above table. We will inform you of the exact dates for the MR and system rollout once confirmed.

Please also find enclosed the revised PRS and PRS Plus Transmission Specifications with changes associated with the Genium Upgrade highlighted for your easy reference.

Should you have any queries, please do not hesitate to contact our Vendor Support Team at (852) 2211 6558 or via email to IVSupport@hkex.com.hk.

Yours sincerely,

Karen Lam
Assistant Vice President
Vendor Support & Data Management, Market Data
Global Markets Division

Enclosures: (1) Market Status of Individual Derivatives Products throughout a Normal Trading Day; (2) PRS Transmission Specification (v4.1); (3) PRS Plus Transmission Specification (v2.1) and 4) Genium PRS Canned Data.