



Hong Kong Exchanges and Clearing Limited
香港交易及結算所有限公司



Information Package on Batch-4 Connectivity & Rollout Test

HKEx Orion Central Gateway

Version 1.0
February 2015

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1. Introduction

HKEx Orion Central Gateway (“OCG”) is a new market access platform for the securities market, as another building block of HKEx’s next generation core platforms under HKEx Orion programme. OCG provides high capacity, ultra-low latency, highly resilient, and secured access between the Broker Supplied Systems (“BSS”) of Exchange Participants (“EPs”) and the HKEx securities market. Through a phased migration, OCG aims to replace the existing Open Gateway (“OG”).

To support the migration from OG to OCG, HKEx has conducted 3 rollout batches since June 2014. The Batch-4, which is the final batch rollout arrangement, enrolment was started in November 2014. Simulator test and End-to-End test were subsequently organized for Batch-4 enrolled EPs using their BSS to verify that they have successfully implemented the interface protocol requirements and other system changes for using the OCG. This document provides details on the final set of on-boarding activities in which Batch-4 EPs who have successfully completed the preparatory and conformance tests are required to participate should they wish to join OCG Batch-4 production launch.

2. Objective and Scope

A Connectivity Test (CT) and a Rollout Test (RT) will be conducted with the date and objectives as listed below:

Test	Date	Time	Objectives
CT	14 Mar 2015	09:00 – 12:00	1. To enable EPs to verify the setup from their side for connecting to OCG in the production-like environment at HKEx primary site via SDNet/2 and/or HSN circuits is in proper order before the RT.
RT	28 Mar 2015	09:00 – 12:00	1. To enable EPs to verify their interface from BSS to OCG functions normally by performing normal trading activities 2. To enable EPs to verify their BSS throughput capacity and performance using the OCG sessions for trading

The Activity Rundowns for the CT and RT sessions are enclosed in Appendix A. All Batch-4 enrolled EPs are required to follow the activity rundowns to prepare as appropriate.

All Batch-4 enrolled EPs are requested to note that participation in CT is optional and no feedback form is required to be submitted to HKEx. However, they are strongly recommended to conduct the CT to verify their systems readiness before the RT. On the other hand, the participation in **RT is mandatory and must be satisfactorily completed to ensure Batch-4 EP’s systems can operate in the production environment when OCG Batch-4 is rolled out.** The Feedback Form for the RT is enclosed in Appendix B. All participating EPs must return the feedback form to HKEx on or before the following Monday after the completion of the RT.

Further details on the CT and RT are provided in sections below.

3. Guidelines for OCG Batch-4 Connectivity and Rollout Tests

All EPs are requested to make note of the following important points when they take part in the CT and RT:

- Batch-4 BSS EPs must complete the OCG offline simulator test and end-to-end test to verify the readiness of their BSS software with positive result prior to participation in the CT and RT.
- HKEx will use the production-like OCG system for conducting the CT and RT.
- For the OCG sessions, BSS EPs must ensure that the correct version of BSS software be activated before connecting to AMS/3.8. After the CT and RT, such BSS EPs must also ensure that fallback of BSS software and/or back-office systems(s), where applicable, to current production version is successfully completed so that there is no interruption to their trading activities on the following Monday.
- BSS EPs are reminded to back up their BSS production databases before the CT and RT so that the database can be restored after the test to safeguard data integrity for the following trading day.
- CT is optional for participation. Participating EPs are required to return the completed booking form (**Appendix C.1**) to HKEx **on or before 3 March 2015**. All OG/BSS, OCG/NSTD and OCG/BSS belonging to the OCG Batch-4 enrolled EPs will be turned on to connect to AMS/3.8.
- During the RT, all OG/BSS, OCG/NSTD and OCG/BSS belonging to the OCG Batch-4 enrolled EPs will be turned on to connect to AMS/3.8.
- Participating EPs having NSTD and wish to participate in CT and RT are required to notify ET Trade Ltd to activate their NSTD for CT and RT.
- **If a BSS does not wish to participate in the CT and RT, it should be disconnected from the OG/OCG before the commencement of and throughout the CT and RT.**
- If Participating EPs request to turn on other off-floor AMS trading devices during the CT and RT, please make a written request to ams3info@hkex.com.hk at least 3 trading days prior to the respective CT and RT.
- EPs should use production Smart Card and PIN number to perform smart card log on of all OGs for BSS (excluding Hosting OG and OCG sessions) when participating in the RT.
- EPs should use production trader ID with password reset to “123456” to perform trading system log on of OGs for BSS.
- EPs should use assigned Comp ID and password “Ab123456” to log on all Trading and Drop Copy OCG sessions.
- **The Trading Hall will be closed during the CT and RT.**
- The security database as at the market open on 16 February 2015 plus test

securities will be used as the security database for the CT and RT. Such information will be available on HKEx website under OCG Web Corner at <http://www.hkex.com.hk/ocg> before CT and RT.

- Order Routing System (ORS) and PNS vendors are not required to participate in the CT and RT, and accordingly ORS services will not be enabled during the CT and RT.
- EPs who rely on market data vendors for providing price updates should liaise with their respective market data vendors for providing the services during the CT and RT. It should be noted that HKEx's Market Data System (OMD-C) will also operate during the CT and RT.
- Trade file and closing price file in Central Trade Feed (CTF) format will be available for download from the nominated folder, specially designated for testing, through the Electronic Communication Platform (ECP).
- **ALL new OCG session(s), including trading session(s) and/or Drop Copy session(s), must logon to OCG for the test, and order(s) and/or trade(s) must be submitted to OCG from ALL new trading session(s).**
- Two 5-minute Volume Test sessions are scheduled in RT to assist EPs using OCG session in verifying their system throughput capacity and performance. During the Volume Test sessions, all EPs are required to follow the Volume Test Execution Scripts given in **Appendix D**.
- EPs are advised to make best use of the session to simulate real-life trading activities, in terms of transaction pattern and volume, using their OCG sessions. EPs are also reminded to use their existing OG/BSS and OCG/NSTD where applicable, to perform some normal trading activities in order to verify that their in-house setup is able to support trading through various different access platforms to AMS/3.8.
- The response time for BSS EPs trading through OCG session will depend on the design and capacity of their BSS but should in general be able to benefit from the ultra-low latency OCG design and implementation.
- BSS EPs trading through OCG sessions should monitor the performance of their systems during the volume test sessions to see whether there is any issue with their BSS, especially in handling maximum entitled throughput capacity.
- After completion of the RT, EPs are required to report the results including any issues they encounter during the RT on the Feedback Form given in **Appendix B** and return it to HKEx **on or before 30 March 2015**.

At the end of CT and RT, an **optional** fallback verification session will be provided for BSS EPs to verify the successful fallback of their BSS systems to current production version. **AMS/3.8 production environment will be brought up during this session** so that EPs will be allowed to verify proper BSS connectivity with AMS/3.8 for production trading on the following Monday. **Note that:**

- Only production OGs/OCGs for BSS will be allowed to connect to AMS/3.8 for this session
- **Production Trader ID and Trader password should be used during this session**

- Participation in this verification test requires prior registration for HKEx to configure accordingly. The booking form is given in **Appendix C**, which must be returned to HKEx **on or before 3 March 2015**.

4. Timetable

CT on 14 March 2015

The CT timetable will be a half trading day that is given below for reference:

Time	Session
09:00 – 09:30	Pre-Opening Session
09:30 – 12:00	Continuous Trading Session
12:05	Day Close
17:00 – 18:00	Post-test Fallback verification session (<i>applicable to BSS EPs only, and it is optional participation with prior registration</i>)

RT on 28 March 2015

The RT timetable will also be a half trading day that is given below for reference:

Date / Time	Session
09:00 – 09:30	Pre-Opening Session
09:30 – 12:00	Continuous Trading Session (including two 5-minute Volume Test sessions starting from 10:30 and 11:15 respectively)
12:05	Day Close
17:00 – 18:00	Post-test Fallback verification session (<i>applicable to BSS EPs only, and it is optional participation with prior registration</i>)

5. Typhoon and /or Rainstorm Arrangements

EPs are requested to note the following arrangement should typhoon or rainstorm be encountered on the day of the CT or RT.

1. In case Typhoon Signal No. 8 or above and / or Black Rainstorm Warning is issued or continues to be issued anytime from 7:00am to 9:00am, the activity of the day will be cancelled and will not be resumed for the rest of the day.
2. In case Typhoon Signal No. 8 or above is issued after 9:00am, the activity of the day will be terminated 15 minutes thereafter.
3. In case Black Rainstorm Warning is issued after 9:00am, the activity of the day will continue until completion.

In any case, all participating EPs should complete the appropriate day-end works including file/database backup and restoration, system restoration/fallback and so on to ensure there will be no interruption on the next trading day.

6. Enquires

For queries and/or further clarification on the OCG Batch-4 Rollout Test, please contact us by e-mail to OrionCentralGateway@hkex.com.hk.

Alternately, you may contact HKEx by phone at the following numbers:

- For general enquiry : 2840-3626
- For technical enquiry : 2840-3351

7. Appendices

Appendix A Activity Rundowns for OCG-Batch 4 Connectivity and Rollout Tests

- A.1 Activity Rundown for Connectivity Test on 14 Mar 2015
- A.2 Activity Rundown for Rollout Test on 28 Mar 2015

Appendix B Test Results Feedback Form OCG Batch-4 Rollout Test

Appendix C Booking Forms to Participate in Connectivity Test and Fallback Verification Session

- C.1 Booking form to participate in OCG Batch-4 Connectivity Test on 14 Mar 2015
- C.2 Booking form to participate in Optional Fallback Verification Session After OCG Batch-4 Rollout Test on 28 Mar 2015

Appendix D Volume Test Execution Scripts for OCG Batch-4 Rollout Test

Activity Rundown for OCG Batch-4 Connectivity Test on 14 Mar 2015

Time	Activities
Friday (13 Mar 2015)	
After 17:00	<ul style="list-style-type: none"> <input type="checkbox"/> For all OCG/BSS sessions, ensure change, if any, to network configuration is properly completed <input type="checkbox"/> Ensure all off-floor AMS terminals, OG/OCG/MWS/NSTD/BSS components (including network routers, OG servers, MWS servers and workstations) are powered on after trading hours <input type="checkbox"/> Ensure the production database of in-house / back-office systems are properly backed-up <input type="checkbox"/> For those BSS which are not going to participate in the test, ensure that each of these BSS is not connected to the OG/OCG, to avoid receiving the testing data <input type="checkbox"/> For all existing production BSS, please do not input any next day requests after trading hours on Friday (i.e., requests intended for submission to AMS/3.8 on the following trading day, since next day requests will be submitted to AMS/3.8 during the Connectivity Test and will not be available on the following trading day).
Saturday (14 Mar 2015)	
Before 09:00	<p><u>Logon to AMS/3.8 Host</u></p> <p><u>Note :</u> <i>Trading Hall will be closed and accordingly On-floor terminals will not be allowed to participate in this test.</i></p> <p>For OCG/BSS and OCG/NSTD:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Connect to OCG and logon using the assigned Comp ID(s) for all new OCG sessions (including Trading and Drop Copy sessions). Please note that the password will be reset to "Ab123456" for all Trading and Drop Copy OCG sessions. <input type="checkbox"/> After 9:00am, please ensure order(s) and/or trade(s) must be submitted from <u>ALL</u> new OCG trading sessions. <p>For OG/BSS :</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform smart card logon for OG (not applicable to Hosting OG) – enter the production PIN of the smart card <input type="checkbox"/> Perform trading system logon by using production trader ID, however, please note that the password has been reset as "123456" for all participating EPs <input type="checkbox"/> Perform trader sign on (if applicable)
Pre-opening Session	
09:00 – 09:30	<ul style="list-style-type: none"> <input type="checkbox"/> The pre-opening session consists of <ul style="list-style-type: none"> - Order Input period (09:00 – 09:15) - Pre-order Matching period (09:15 – 09:20) - Order Matching period (09:20 – 09:28) - Blocking period (09:28 – 09:30) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and

Time	Activities
	volume) during the pre-opening session
Continuous Trading Session	
09:30 – 12:00	<input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the morning session. <input type="checkbox"/> Process the Trade Capture Report via OCG session (by arranging with other participating EP to input manual trade or input direct manual trade via OCG session) during the test. <input type="checkbox"/> Process the Odd Lot and/or Special Lot submission via OCG session if the BSS has been declared to implement these functions. Note : EPs are strictly advised to adhere to following order input requirement during the CT : <ul style="list-style-type: none"> • Order price MUST NOT be more than +/- 20 spreads deviated from the nominal price. • Number of open (i.e., outstanding) orders should be not more than 5%
Exchange Intervention from 12:00 to 12:05	
Day Close at 12:05	
12:05	For OCG/BSS and OCG/NSTD : <ul style="list-style-type: none"> <input type="checkbox"/> Logout and terminate OCG session <input type="checkbox"/> Perform end-of-trading procedures, if any, to ensure database integrity <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable) For OG/BSS : <ul style="list-style-type: none"> <input type="checkbox"/> Perform any day-end processes to ensure database integrity <input type="checkbox"/> Perform trader permanent sign off <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable) <input type="checkbox"/> Perform closing price download (if needed – available at around 12:25 – 13:00) <p>After the CT, EPs are also reminded to clean up the next day requests, if any, to ensure that these testing orders will not be carried forward to the production on the following trading day</p> <p><i>Leave all production off-floor AMS terminals, OG/OCG/MWS/NSTD/BSS components powered-on throughout the weekend.</i></p>
Download Day-end Trade File Session	
12:30 – 13:00	<input type="checkbox"/> Testing trade file and closing price file in CTF format will be available for download through the ECP. Subscribers are required to login to ECP (https://www.ecp.hkex.com.hk) by inputting the production user ID with the “TO” user group (i.e. user ID of MXXXXXT0XXX) and production password . Then, click “Download Corner” on the ECP menu bar to download the files.
Fallback Verification Session – <i>Optional and applicable to BSS EPs only</i>	
17:00	Note : <ul style="list-style-type: none"> <input type="checkbox"/> <i>Only those BSS EPs who have submitted booking form given in Appendix C, will have their BSS OG/OCG trading devices turned ON to participate in this session, and also Market Data for Securities will be available in this period; other Off-floor trading devices will not be allowed to participate.</i> Logon to AMS/3.8 For OG/BSS & OCG/BSS :

Time	Activities
	<input type="checkbox"/> Perform smart card logon for OG (not applicable to Hosting OG) – enter the production PIN of the smart card <input type="checkbox"/> Perform trading system logon by using production trader ID and production password . <input type="checkbox"/> Perform trader sign on (if applicable)
Continuous Trading Session	
17:00 – 18:00	<input type="checkbox"/> Simulate real-life trading activities, as appropriate, during the continuous trading session.
Exchange Intervention from 18:00 to 18:05	
Day Close at 18:05	
18:05	<p>For OG/BSS and OCG/BSS:</p> <input type="checkbox"/> Perform any day-end processes to ensure database integrity. <input type="checkbox"/> Perform trader permanent sign off. <input type="checkbox"/> Perform closing price download (if needed – available at around 18:15 – 18:30) <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable) <input type="checkbox"/> Logout and terminate OCG sessions. <p>EPs are also reminded to clean up the next day requests, if any, entered during this test session, to ensure that these testing orders will not be carried forward to the production on the following trading day.</p> <p><i>Leave all OG/BSS and OCG/BSS components powered-on throughout the weekend.</i></p>
Monday (16 Mar 2015)	
Before 8:30	<p><u>Log on to AMS/3.8 host in production environment</u></p> <p>For OCG / OG / BSS / NSTD / MWS / Off-floor AMS Terminals:</p> <input type="checkbox"/> Ensure smart card log on for OG (not applicable to Hosting OG) and terminal is done and perform NSTD / BSS trading system log on to host and trader sign on if applicable <input type="checkbox"/> Prepare for trading from 9:00am

Note: EPs who do not follow the testing guidelines or conduct frivolous activities during the Connectivity Test will be suspended from further participation in the Connectivity Test without prior notice.

Activity Rundown for OCG Batch-4 Rollout Test on 28 Mar 2015

Time	Activities
Friday (27 Mar 2015)	
After 17:00	<ul style="list-style-type: none"> <input type="checkbox"/> For all OCG/BSS sessions, ensure change, if any, to network configuration is properly completed <input type="checkbox"/> Ensure all OG/OCG/MWS/NSTD/BSS components (including network routers, OG servers, MWS servers and workstations) are powered on after trading hours <input type="checkbox"/> Ensure the production database of in-house / back-office systems are properly backed-up <input type="checkbox"/> For those BSS which are not going to participate in the test, ensure that each of these BSS is not connected to the OG/OCG, to avoid receiving the testing data <input type="checkbox"/> For all existing production BSS, please do not input any next day requests after trading hours on Friday (i.e., requests intended for submission to AMS/3.8 on the following trading day, since next day requests will be submitted to AMS/3.8 during the Rollout Test and will not be available on the following trading day).
Saturday (28 Mar 2015)	
Before 09:00	<p><u>Logon to AMS/3.8 Host</u></p> <p><u>Note :</u> <i>Trading Hall will be closed and accordingly On-floor terminals will not be allowed to participate in this test.</i></p> <p>For OCG/BSS and OCG/NSTD:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Connect to OCG and logon using the assigned Comp ID(s) for all new OCG sessions (including Trading and Drop Copy sessions). Please note that the password will be reset to "Ab123456" for all Trading and Drop Copy OCG sessions. <input type="checkbox"/> After 9:00am, please ensure order(s) and/or trade(s) must be submitted from <u>ALL</u> new OCG trading sessions. <p>For OG/BSS :</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform smart card logon for OG (not applicable to Hosting OG) – enter the production PIN of the smart card <input type="checkbox"/> Perform trading system logon by using production trader ID, however, please note that the password has been reset as "123456" for all participating EPs <input type="checkbox"/> Perform trader sign on (if applicable)
Pre-opening Session	
09:00 – 09:30	<ul style="list-style-type: none"> <input type="checkbox"/> The pre-opening session consists of <ul style="list-style-type: none"> - Order Input period (09:00 – 09:15) - Pre-order Matching period (09:15 – 09:20) - Order Matching period (09:20 – 09:28) - Blocking period (09:28 – 09:30) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the pre-opening session

Time	Activities
Continuous Trading Session	
09:30 – 10:30	<input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the morning session. <input type="checkbox"/> Process the Trade Capture Report via OCG session (by arranging with other participated EP to input manual trade or input direct manual trade via OCG session) during the rollout test. <input type="checkbox"/> Process the Odd Lot and/or Special Lot submission via OCG session if the BSS has been declared to implement these functions. Note : EPs are strictly advised to adhere to following order input requirement during the Rollout Test : <ul style="list-style-type: none"> • Order price MUST NOT be more than +/- 20 spreads deviated from the nominal price. • Number of open (i.e., outstanding) orders should be not more than 5%
First Volume Test Session	
10:30 – 10:35	<input type="checkbox"/> Input orders/transactions using all the throttles available for the OCG session and OGs for the entire 5 minutes. <input type="checkbox"/> EPs should report immediately any irregularities identified during the Volume Test Session to HKEx. Note : All EPs are required to follow the Volume Test Execution Scripts given in Appendix D .
Continuous Trading Session	
10:35 – 11:15	<input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the morning session. <input type="checkbox"/> Process the Trade Capture Report via OCG session (by arranging with other participated EP to input manual trade or input direct manual trade via OCG session) during the rollout test. <input type="checkbox"/> Process the Odd Lot and/or Special Lot submission via OCG session if the BSS has been declared to implement these functions. Note : EPs are strictly advised to adhere to following order input requirement during the Rollout Test : <ul style="list-style-type: none"> • Order price MUST NOT be more than +/- 20 spreads deviated from the nominal price. • Number of open (i.e., outstanding) orders should be not more than 5%.
Second Volume Test Session	
11:15 – 11:20	<input type="checkbox"/> Input orders/transactions using all the throttles available for the OCG session and OGs for the entire 5 minutes. <input type="checkbox"/> EPs should report immediately any irregularities identified during the Volume Test Session to HKEx. Note : All EPs are required to follow the Volume Test Execution Scripts given in Appendix D .
Continuous Trading Session	
11:20 – 12:00	<input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the morning session. Note : EPs are strictly advised to adhere to following order input requirement during the Rollout

Time	Activities
	Test : <ul style="list-style-type: none"> Order price MUST NOT be more than +/- 20 spreads deviated from the nominal price. Number of open (i.e., outstanding) orders should be not more than 5%.
Exchange Intervention from 12:00 to 12:05	
Day Close at 12:05	
12:05	For OCG/BSS and OCG/NSTD : <ul style="list-style-type: none"> <input type="checkbox"/> Logout and terminate OCG session <input type="checkbox"/> Perform end-of-trading procedures, if any, to ensure database integrity <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable) For OG/BSS : <ul style="list-style-type: none"> <input type="checkbox"/> Perform any day-end processes to ensure database integrity <input type="checkbox"/> Perform trader permanent sign off <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable) <input type="checkbox"/> Perform closing price download (if needed – available at around 12:25 – 13:00) <p>After the RT, EPs are also reminded to clean up the next day requests, if any, to ensure that these testing orders will not be carried forward to the production on the following trading day</p> <p><i>Leave all production AMS terminals, OG/OCG/MWS/NSTD/BSS components powered-on throughout the weekend.</i></p>
Download Day-end Trade File Session	
12:30 – 13:00	<input type="checkbox"/> Testing trade file and closing price file in CTF format will be available for download through the ECP. Subscribers are required to login to ECP (https://www.ecp.hkex.com.hk) by inputting the production user ID with the “TO” user group (i.e. user ID of MXXXXTOXXX) and production password . Then, click “Download Corner” on the ECP menu bar to download the files.
Complete and Return Feedback Form	
After 14:00	<input type="checkbox"/> Complete and return the Feedback Form (Appendix B) to HKEx by fax (Fax No:2521-7899 or 2868-5223) or by email to ams3info@hkex.com.hk on or before 30 March 2015 .
Fallback Verification Session – <i>Optional and applicable to BSS EPs only</i>	
17:00	<p><u>Note :</u></p> <p><input type="checkbox"/> <i>Only those BSS EPs who have submitted booking form given in Appendix C, will have their BSS OG/OCG trading devices turned ON to participate in this session, and also Market Data for Securities will be available in this period; other Off-floor trading devices will not be allowed to participate.</i></p> <p><u>Logon to AMS/3.8</u></p> <p>For OG/BSS & OCG/BSS:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform smart card logon for OG (not applicable to Hosting OG) – enter the production PIN of the smart card <input type="checkbox"/> Perform trading system logon by using production trader ID and production password. <input type="checkbox"/> Perform trader sign on (if applicable).
Continuous Trading Session	

Time	Activities
17:00 – 18:00	<input type="checkbox"/> Simulate real-life trading activities, as appropriate, during the continuous trading session.
Exchange Intervention from 18:00 to 18:05	
Day Close at 18:05	
18:05	<p>For OG/BSS and OCG/BSS:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform any day-end processes to ensure database integrity. <input type="checkbox"/> Perform trader permanent sign off. <input type="checkbox"/> Perform closing price download (if needed – available at around 18:15 – 18:30) <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable) <input type="checkbox"/> Logout and terminate OCG sessions. <p>EPs are also reminded to clean up the next day requests, if any, entered during this test session, to ensure that these testing orders will not be carried forward to the production on the following trading day.</p> <p><i>Leave all OG/BSS and OCG/BSS components powered-on throughout the weekend.</i></p>
Monday (30 Mar 2015)	
Before 8:00	<p><u>Log on to AMS/3.8 host in production environment</u></p> <p>For OCG / OG / BSS / NSTD / MWS / Off-floor AMS Terminals:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Ensure smart card log on for OG (not applicable to Hosting OG) and terminal is done and perform NSTD / BSS trading system log on to host and trader sign on if applicable <input type="checkbox"/> Prepare for trading from 9:00am

Note: EPs who do not follow the testing guidelines or conduct frivolous activities during the Rollout Test will be suspended from further participation in the Rollout Test without prior notice.



Appendix B
*Submission deadline: on or before
30 Mar 2015*

Feedback Form for OCG Batch-4 Rollout Test on 28 Mar 2015 (RT)

Notes :

1. Please complete both Sections I and II of this form.
2. **Upon completion, please return the form to HKEx by Fax (fax nos.: 2521-7899 or 2868-5223) or by Email to ams3info@hkex.com.hk on or before 30 Mar 2015.**
3. For enquiry, please contact our Participant General Enquiry Hotline at 2840-3626

Section I Participant Information

Participant Name	Participant ID
Contact Person	Contact No.

Section II Participant Feedback *(please tick the appropriate boxes below)*

1. Did your OCG trading session(s) encounter any unresolved connectivity or logon issues during the Rollout Test?
☐ No
☐ Yes, please specify : _____

2. Did your trading session(s)/device(s) experience any system failure or interruption during the Rollout Test?
☐ No
☐ Yes, please specify : _____

3. Did your trading session(s)/device(s) experience any issue in receiving response for any order transactions?
☐ No
☐ Yes, please provide relevant details of the transactions (e.g. transaction time, stock code, order price etc.,) for analysis by HKEx :

Participant Name : _____

4. Did your Drop Copy session(s) encounter any unresolved connectivity or logon issues during the Rollout Test?

☐ Not applicable

☐ No

☐ Yes, please specify : _____

5. Did your Drop Copy session(s) experience any system failure or interruption during the Rollout Test?

☐ Not applicable

☐ No

☐ Yes, please specify : _____

6. If you have further comments about the Rollout Test, please specify below:

Signature of Responsible
Officer with Company Chop : _____ Date : _____

Name of Responsible Officer : _____

**Appendix C.1**

*Submission deadline: on or before
3 Mar 2015*

**Booking Form to Participate in OCG Batch-4 Connectivity Test
On 14 Mar 2015**

Notes:

1. All Batch 4 OCG EPs are required to complete and return this booking form to HKEx by Fax at **2521 7899** or by email to ams3info@hkex.com.hk **on or before 3 Mar 2015** to confirm whether they will participate in CT and fallback verification session after CT.
2. For enquiry, please contact our Participant General Enquiry Hotline **2840-3626**.

Exchange Participant Information

Participant Name		Participant ID
Contact Person	Phone No.	Email Address

Exchange Participant Confirmation (please tick appropriate boxes below)

1. Participation in OCG Connectivity Test on 14 Mar 2015
☐ Yes and request HKEx to **turn on all our OG/BSS and OCG sessions**.
☐ No
2. Participation in Optional Fallback Verification Session from 17:00 to 18:00 on 14 Mar 2015
☐ Yes and request HKEx to **turn on all our production OG/BSS and OCG/BSS** to ensure our BSS and connections remain healthy and in working order after the CT.
☐ No

Signature of Responsible

Officer with Company Chop : _____ Date : _____

Name of Responsible : _____
Officer

**Appendix C.2**

*Submission deadline: on or before
3 Mar 2015*

**Booking Form to Participate in
Optional Fallback Verification Session After OCG Batch-4 Rollout Test
On 28 Mar 2015**

Notes:

1. All Batch 4 OCG EPs are required to complete and return this booking form to HKEx by Fax at **2521 7899** or by email to ams3info@hkex.com.hk **on or before 3 Mar 2015** to confirm whether they will participate in fallback verification session after RT.
2. For enquiry, please contact our Participant General Enquiry Hotline **2840-3626**.

Exchange Participant Information

Participant Name		Participant ID
Contact Person	Phone No.	Email Address

Exchange Participant Confirmation (please tick appropriate boxes below)

1. Participation in Optional Fallback Verification Session from 17:00 to 18:00 on 28 Mar 2015
☐ Yes and request HKEx to **turn on all our production OG/BSS and OCG/BSS** to ensure our BSS and connections remain healthy and in working order after the RT.
☐ No

Signature of Responsible

Officer with Company Chop : _____ Date : _____

Name of Responsible
Officer : _____

Volume Test Execution Scripts for OCG Batch-4 Rollout Test

All EPs with Batch-4 OCG sessions are required to participate in the Volume Tests during OCG Batch-4 Rollout Test to be held on 28 Mar 2015 (RT), by submitting transactions according to the stipulated execution scripts described below.

1. Stock Code, Quantity and Price for Order Input

- EPs must use stock codes in the range of 1 – 1000, with usage spread across all stock codes in this range to ensure an even distribution
- EPs should ensure equal number of Bid and Ask orders are submitted
- EPs should ensure that quantity is not more than 20 board lots.
- EPs must restrict the order price to be within +/- 10 spreads from the Nominal Price.

2. Order Submission Rate

The number of orders to be submitted by each EP depends on the numbers and types of off-floor trading devices (excluding market making devices) the EP has:

- EPs with OCG/BSS sessions have to submit orders using the maximum throttles assigned for their respective trading session throughout the Volume Test sessions.
- EPs with OG/BSS may submit order transactions during the Volume Test sessions according to real-life trading pattern and volume.

EPs should keep the order submission rate constant throughout a Volume Test session.

3. Order Submission Pattern

Order transactions submitted by each of the EP should have resemblance to real-life scenarios comprising of new, amend, cancel, and filled orders. As a general guideline, the number of open (i.e., outstanding) orders should be not more than 5%.

In addition, EPs are also allowed to input other transactions (for example, manual trade and odd lot/special lot transactions) during the Volume Test sessions strictly according to real-life trading pattern and volume.

4. Trading Activities Outside Volume Test Sessions

For trading period outside the volume test sessions during the Rollout Test, EPs are encouraged to input various types of transactions to simulate real-life situation.

To ensure that the test can be conducted in accordance with the rollout test plan, **any EP who does not follow the testing guidelines or conduct frivolous activities during the Rollout Test will be suspended from further participation without prior warning.**