Shenzhen-Hong Kong Stock Connect

Market Rehearsal

CCASS Participant Information Package

(For MR 1 on 29 - 30 October 2016
&
MR 2 on 5 - 6 November 2016)

Issue Date: 25 October 2016

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Amendment Log

Date	Amendment
7 October 2016	1. First version released
25 October 2016	2. Updated Section 6 – Communication Channels 3. Updated Appendix B1(1) – Additional pre-defined Shenzhen stock balances (70002, 70010, 70012)

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1 Introduction

Subject to market readiness and the satisfaction of other conditions such as regulatory approval, the implementation of Shenzhen-Hong Kong Stock Connect by Hong Kong Exchanges and Clearing Limited (HKEX), Shenzhen Stock Exchange (SZSE) and China Securities Depository and Clearing Corporation Limited (ChinaClear) will allow investors of their respective markets to trade designated equities securities listed in the other markets. It is optional for Exchange Participants (EPs) and CCASS Participants (including Clearing Participants (CPs) and Custodian Participants) to participate in the Shenzhen-Hong Kong Stock Connect.

HKEX will organize two parts of market readiness activities (MR 1 and MR 2) in the weekend of October and November 2016 for EPs and CCASS Participants to verify their system and operation readiness to support the Shenzhen-Hong Kong Stock Connect. The first part of the MR (MR 1) will be conducted on 29 and 30 October 2016 (Saturday and Sunday), to simulate three-day trading and clearing activities of Hong Kong, Shanghai and Shenzhen A shares markets. The second part of the MR (MR 2) will be conducted on 5 and 6 November 2016 (Saturday and Sunday), to simulate CCASS and Shenzhen systems failover during normal business hours. CPs who are not existing China Connect Clearing Participants (CCCPs) and wish to register as the first batch of Shenzhen-Hong Kong Stock Connect participants are required to participate in both parts of MR and confirm positive result to HKSCC. Custodian Participants, existing CCCPs and other CPs (who are not existing / new CCCPs) are also recommended to participate in the MR, in order to familiarize with the new CCASS processing after the business rollout of Shenzhen-Hong Kong Stock Connect. They are not required to confirm MR result to HKSCC but can report any problems encountered in the MR to HKSCC via CCASS Hotline at 2979-7123.

This Information Package is designed to assist CCASS Participants in planning and preparing for the MR. CCASS Participants should read this Information Package carefully and make necessary preparation before conducting the MR. A copy of this document should also be passed to their IT support or system vendor to ensure the availability of proper technical support before and during the MR.

2 Objective and Scope

2.1 Objective

The MR provides an opportunity for CCASS Participants to conduct an end-to-end examination from their back office system (BOS) and internal operational processes to the CCASS interface to practise their operations and procedures to clear and settle transactions related to Shenzhen A shares market activities under Shenzhen-Hong Kong Stock Connect.

2.2 Scope

The MR will consist of two parts:

- MR 1 simulates the clearing and settlement activities on T, T+1 and T+2 Days while
- MR 2 simulates the contingency scenario when CCASS is required to failover from primary data centre to secondary data centre during normal business hours on T Day; and the contingency scenario when D-COM system of ChinaClear Shenzhen are required to failover from primary data centre to secondary data centre during normal business hours on T+1 Day

Notes:
1) NEW CCCPs are required to satisfactorily complete both parts of the Shenzhen-Hong Kong Stock Connect Market Rehearsal activities to verify their readiness to clear and settle Northbound Trades, to become eligible to join Shenzhen-Hong Kong Stock Connect Batch-1 production launch and Shanghai-Hong Kong Stock Connect.
2) GCPs who would participate in the MR should ensure their Non-Clearing Participant clients (NCPs) would also participate in the MR.

MR 1: Clearing and Settlement on T, T+1 and T+2 Days (on 29-30 Oct 2016)

CCASS online session will be provided during the MR for CCASS Participants to:
- perform clearing and settlement activities of trades and/or transactions arise from Hong Kong stock market and Northbound Trading;
- perform various CCASS online maintenance and enquiry functions (including share transfer and corporate action related maintenance for Shanghai and Shenzhen A shares);
- download and verify various CCASS reports/data files; and
- upload various CCASS batch transfer files with transactions in relation to Hong Kong market, Shanghai and Shenzhen A shares markets, where applicable.

Execution Date	Time	Logical Date	Major Event
29 Oct 2016 (Sat)	08:30 – 20:30	29 Oct 2016(Sat)*	Simulate Shanghai and Shenzhen A shares markets' stock settlement on T Day in production timing (except the start time will be 08:30 instead of 07:15, end time will be 20:30 instead of 21:30)
30 Oct 2016 (Sun)	08:45 – 13:30	30 Oct 2016 (Sun)*	Simulate Shanghai and Shenzhen A shares markets' money settlement on T+1 Day
30 Oct 2016 (Sun) (Optional for CCASS Participants)	16:00 – 17:55	31 Oct 2016 (Mon)	Optional for Participants to simulate Hong Kong market stock settlement on T+2 Day (CCASS online available until the start of final batch settlement run of Hong Kong market at logical time 15:45)

*Assume 29 Oct 2016(Sat) and 30 Oct 2016 (Sun) are normal business days._

MR 2: CCASS and D-COM Failover Test (on 5-6 Nov 2016)

To ensure CCASS Participants can continue their clearing and settlement activities after the failover of CCASS and ChinaClear Shenzhen system (D-COM) to backup systems, a failover test will be arranged where CCASS Participants are required to perform clearing and settlement transactions and enquiry via CCASS upon CCASS and D-COM services resumption after failover.

Execution Date	Time	Logical Date	Major Event
5 Nov 2016 (Sat)	08:45 – 14:30	5 Nov 2016 (Sat)*	Simulate CCASS failover during normal business hours
6 Nov 2016 (Sun)	08:45 – 12:45	6 Nov 2016 (Sun)*	Simulate D-COM system of ChinaClear Shenzhen failover during normal business hours

Assume 5 Nov 2016(Sat) and 6 Nov 2016 (Sun) are normal business days.

CCASS Participants who are also EPs are required to refer to the Shenzhen-Hong Kong Stock Connect Exchange Participant Information Package on Connectivity Test and Market Rehearsal for detail of MR 1 and MR 2 regarding Trading arrangement.

3   Important Notes to CCASS Participants

CCASS Participants should note the following arrangements for the preparation and execution of the MR:

a) Participants should use their existing CCASS Terminals (C3T) and/or Participant Gateway (PG) to access CCASS during the MR. *Participants are reminded to remove ALL testing batch transfer files and CCASS reports/data files from their C3T, PG and/or BOS upon completion of the MR activities on Sunday 30 October 2016 (MR 1) and Sunday 6 November 2016 (MR 2)* to avoid mis-using these testing files/reports in their normal business on the following Monday.

b) For those Participants who would upload batch transfer files in the MR, they should prepare the testing batch transfer files before the MR.

c) MR participating users must have experience in conducting CCASS related activities for their daily business operations, and should use their production smartcards and passwords for accessing C3T and/or PG during the MR. *If smartcard password has been reset during the MR, the user concerned should use the latest password (i.e. after password reset in MR) for production use on the following Monday, i.e. 31 October 2016 after MR 1 or 7 November 2016 after MR 2.* Besides, Participants should ensure that MR participating users have appropriate user function access to perform the required CCASS activities during the MR. **Participants' Delegated Administrators (DA) are not encouraged to revise the users function access during the MR because it will take time to take effect**.

d) The reports/data files available in the MR are for testing purpose only. Participants should not use these reports/data files for production use.

e) Participants should refer to the Checklist in Appendix A for the action items to be performed before, during and after the MR for preparation and execution of the MR. In order to achieve the testing objective, MR participating users should familiarize themselves with the requirements and procedures prior to the MR.

f) In addition, Participants are encouraged to maintain proper audit trail in respect of all activities conducted during the MR. A Responsible Officer or his/her designate of each participating Participant is advised to be present during the MR to supervise the testing process and to be responsible for relaying any issues arising during the MR to HKEX. To ensure smooth operation during the MR, Participants should ensure all their MR participating users fully understand the requirements and procedures; and make necessary arrangement for the MR.

g) Participants should have their system administrator ID(s) and password(s) of their internal servers ready throughout the MR, in case technical trouble-shooting is required.

4   Schedule and Arrangement

4.1   Overview

MR 1 will be held on <u>29 – 30 October 2016 (Saturday and Sunday)</u>. CCASS will capture the Exchange Trades and Northbound Trades executed during the MR 1 on 29 October 2016 and morning session of 30 October 2016 (i.e. T and T+1 Days). Selective CCASS reports/data files dated 28 October 2016 which show pre-defined data will be made available for download when CCASS online session starts on 29 October 2016 morning.

Corporate actions of A shares, including distribution of scrip / cash dividends, voting, takeover offer and rights issue will be set up during MR 1 for Participants to simulate the handling of corporate actions of A shares.

MR 2 will be held on <u>5-6 November (Saturday and Sunday)</u>. CCASS will capture the trades executed on the same day during the MR.

CPs are requested to coordinate with their trading partners to have trades executed during both parts of the MR for clearing and settlement.

4.2   Schedule and Timetable

MR 1: Clearing & Settlement Activities on T, T+1 & T+2 Days

CCASS Participants who are also EPs are required to refer to the Shenzhen-Hong Kong Stock Connect Exchange Participant Information Package on Connectivity Test and Market Rehearsal for detailed schedule of Trading hours on T and T+1 Days.

<u>T Day</u>

Execution Date :   29 October 2016 (Saturday)
Logical Date   :   29 October 2016 (T Day)

29 October 2016 (simulate T Day at 29 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
08:30 – 20:30	Logon and Online Session (report retrieval, online maintenance activities and batch file transfer)		
From 08:30	• **CCASS online session available** • Logon to CCASS by using the production smartcard and password via the hyperlink: **https://www.ccass.com**		
	• Perform report download / printing via Report Download function		• Before downloading the testing reports/data files, Participants should

29 October 2016 (simulate T Day at 29 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
	• Perform data file download, if applicable, via Report Download function *Note: T-1 day (dated 28 October 2016) reports / data files are available for download*		change the pre-defined "Report Directory" for download of reports / data files via "Report Profile Maintenance" function, please refer to Appendix D for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the MR from their directory(ies) designated for production use
	• Perform CCASS batch file transfers (SI / ATI / STI), if applicable *Note: File Transmission Date and Batch Transmission Date in respective batch transfer files should be set as the Logical Date, i.e. 29 October 2016* Perform CCASS online transactions		• Refer to Appendix B1 for data setup in MR 1 • Refer to Appendix B2 and B3 for suggested functions to be executed, and list of reports/data files to be checked in MR 1
09:00	Pre-opening Session for Hong Kong Market Starts		
09:15	Opening Call Auction Session in the morning for Shanghai and Shenzhen A shares Markets Starts		
09:15	1st SI matching		
	1st ATI/STI batch validation run		
09:25	Opening Call Auction Session in the morning for Shanghai and Shenzhen A shares Markets Ends		
09:30	Continuous Auction Session in the morning for Shanghai and Shenzhen A shares Markets Starts		
09:30	Morning Session for Hong Kong Market Starts		
10:00	2nd SI matching		
	2nd ATI/STI batch validation run		
10:30	1st BSR		
11:30	Continuous Auction Session in the morning for Shanghai and Shenzhen A shares Markets Ends		
11:30	3rd SI matching		
	3rd ATI batch validation run		
11:30		Intra-day Mainland Settlement Deposit calculation and	

Time (approx.)	CCASS Processing		Remarks
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
		collection	
11:45		1st SI matching	
12:00	**Morning Session for Hong Kong Market Ends**		
12:00	2nd BSR		
12:45	4th ATI/3rd STI batch validation run		
13:00	**Continuous Auction Session in the afternoon for Shanghai and Shenzhen A shares Markets Starts**		
13:00	**Afternoon Session for Hong Kong Market Starts**		
13:30	4th SI matching		
13:45		2nd SI matching	
14:00	3rd BSR		
14:30	5th SI matching		
15:00	**Continuous Auction Session in the afternoon for Shanghai and Shenzhen A shares Markets Ends**		
15:00		3rd SI matching	
15:15	6th SI matching		
	5th ATI batch validation run		
15:30	4th STI batch validation run		
15:45	7th SI matching		
	Final BSR		
16:00	**Afternoon Session for Hong Kong Market Ends**		
16:00	**Closing Auction Session for Hong Kong Market Starts**		
16:00		Final Clearing Statement (FCS) available	CPs prepare funding for CNS position money settlement
16:00 – 18:00		"Cash Prepayment Instruction Maintenance for China Connect Markets" function available	
16:00 – 19:45		"Input DI" function available	
16:10	**Closing Auction Session for Hong Kong Market Ends**		
16:30		Generation of broadcast message for estimated Mainland Settlement Deposit requirement	
17:00		4th SI matching	
	8th SI matching		

Time (approx.)	CCASS Processing		Remarks
	Hong Kong Stock Market (HKMK)	Shanghai/Shenzhen A Shares Market (MAMK/SZMK)	
	6th ATI/5th STI batch validation run		
17:30		5th SI matching	
		1st SI BSR	For settlement of SI stock positions from Special Segregated Accounts of Custodian Participants and non-EP GCPs to CCCPs only
	7th ATI/6th STI batch validation run		
		1st BSR (for CNS stock positions)	
18:00	Final SI matching		
19:00		6th SI matching	
		2nd SI BSR	For settlement of SI stock positions from Special Segregated Accounts of Custodian Participants and non-EP GCPs to CCCPs only
		Final BSR (for CNS stock positions)	
Shortly after 19:00		A shares scrip payment (for Shanghai A shares stock: 90004)	Refer to Appendix B1(4)
19:00–19:45		Subscription instruction maintenance function (Authorize function) starts (for takeover offer of Shanghai A shares stock: 90010 & Shenzhen A shares stock: 70010)	Refer to Appendix B1(4)
By 19:30		Calculation and generation of broadcast message and report for Mainland Settlement Deposit	
19:45		Final SI matching	
		Final SI BSR (for settlement of SI stock positions only)	

29 October 2016 (simulate T Day at 29 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
20:00	Final ATI/ Final STI batch validation run		
Shortly after 20:00		A shares scrip payment (for Shenzhen A shares: 70002) ; Distribution of Shenzhen Rights Shares (Underlying Stock: 70012)	Refer to Appendix B1(4)
Shortly after 20:30		Distribution of Shanghai Rights Shares (Underlying Stock: 90011)	Refer to Appendix B1(4)
20:30	**CCASS online session closes**		Logout CCASS upon completion of online activities. Day-end CCASS reports will be available to Participants on the next MR day (30 October 2016) during CCASS online session.

T+1 Day

        Execution Date :   30 October 2016 (Sunday)
        Logical Date   :   30 October 2016 (T+1 Day)

30 October 2016 (simulate T+1 Day at 30 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
08:45 – 13:30	Logon and Online Session (report retrieval, online maintenance activities and batch file transfer)		
From 08:45	• **CCASS online session available** • Logon to CCASS by using the production smartcard and password via the hyperlink: **https://www.ccass.com**		• Refer to Appendix B1 for data setup in MR 1 • Refer to Appendix B2 and B3 for suggested functions to be executed, and list of reports/data files to be checked in MR 1
	• Perform report download / printing via Report Download function • Perform data file download, if applicable, via Report Download function *Note: Previous reports / data files (dated 29 October 2016) are available for download*		• Before downloading the testing reports/data files, Participants should change the pre-defined "Report Directory" for download of reports / data files via "Report Profile Maintenance" function, please refer to Appendix D for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the MR from their directory(ies) designated for production use
08:45		Morning A shares scrip payment (Shanghai A shares stock: 90007 & Shenzhen A shares stock: 70005)	07:30 Refer to Appendix B1(4)
08:45	CCASS ATI/STI batch file transfer and ATI/STI input available		08:00 *Note: File Transmission Date and Batch Transmission Date in respective batch transfer files should be set as the Logical Date, i.e. 30 October 2016*
		Generation of CPIs by	08:00

**30 October 2016 (simulate T+1 Day at 30 October 2016)**			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
		HKSCC for money settlement between CPs and HKSCC	08:00
08:45		Subscription instruction maintenance function for Rights Issue available (Shanghai Dummy Stock Code: 44098; Shenzhen Dummy Stock Code: 44099)	08:00 Refer to Appendix B1(4)
08:50		CCASS takes snapshot of sellable balance	08:15
08:55		Message via ECP upon successful update of current day's sellable balance at China Connect System (CSC)	08:45
09:00	Pre-opening Session for Hong Kong Market Starts	
09:15	Opening Call Auction Session in the morning for Shanghai and Shenzhen A shares Markets Starts	
09:15	1st SI matching		09:15
	\multicolumn{2}{c}{1st ATI/STI batch validation run}	09:15
09:25	Opening Call Auction Session in the morning for Shanghai and Shenzhen A shares Markets Ends	
09:30	Continuous Auction Session in the morning for Shanghai and Shenzhen A shares Markets Starts	
09:30	Morning Session for Hong Kong Market Starts	
09:30	2nd SI matching		10:00
	\multicolumn{2}{c}{2nd ATI/STI batch validation run}	10:00
09:35	1st BSR		10:30
09:40	3rd SI matching		11:30
	\multicolumn{2}{c}{3rd ATI batch validation run}	11:30
09:40		Intra-day Mainland Settlement Deposit calculation and collection	11:30
09:45		1st SI matching	11:45
09:50	2nd BSR		12:00

30 October 2016 (simulate T+1 Day at 30 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
09:50		A shares CCASS Payment Deadline	By 12:00 CPs with net payable amounts make payment to HKSCC
10:03	Morning Session for Hong Kong Market Ends		
10:03	Closing Auction Session for Hong Kong Market Starts		
10:10	Continuous Auction Session in the morning for Shanghai and Shenzhen A shares Markets Ends (No Continuous Auction Session in the afternoon will be simulated)		
10:13	Closing Auction Session for Hong Kong Market Ends (No Afternoon Session will be simulated)		
10:10		A shares CCASS Payment (Credit)	Shortly after 12:30 CPs with net receivable amounts receive money from HKSCC
10:20	4th ATI/3rd STI batch validation run		12:45
10:35	4th SI matching		13:30
10:35		2nd SI matching	13:45
10:40	3rd BSR		14:00
10:45	5th SI matching		14:30
10:50		3rd SI matching	15:00
10:55	6th SI matching		15:15
	5th ATI batch validation run		15:15
11:00	4th STI batch validation run		15:30
11:05	7th SI matching		15:45
	Final BSR		15:45
11:15		Final Clearing Statement (FCS) available	16:00 CPs prepare funding for money settlement of CNS positions
		Generation of broadcast message for estimated Mainland Settlement Deposit requirement	16:30
11:15 – 12:15		"Cash Prepayment Instruction Maintenance for China Connect Markets" function available	16:00 – 18:00
11:15 – 13:20		"Input DI" function available	16:00

30 October 2016 (simulate T+1 Day at 30 October 2016)			
Time (approx.)	CCASS Processing		Remarks / Logical Time
	Hong Kong Stock Market (HKMK)	Shanghai/Shenzhen A Shares Market (MAMK/SZMK)	
11:45		4th SI matching	17:00
	8th SI matching		17:00
	6th ATI/5th STI batch validation run		17:00
12:00		5th SI matching	17:30
		1st SI BSR	17:30 For settlement of SI stock positions from Special Segregated Accounts of Custodian Participants and non-EP GCPs to CCCPs only
	7th ATI/6th STI batch validation run		17:30
		1st BSR (for CNS stock positions)	17:30
12:15	9th SI matching		18:00
13:15		6th SI matching	19:00
		2nd SI BSR	19:00 For settlement of SI stock positions from Special Segregated Accounts of Custodian Participants and non-EP GCPs to CCCPs only
		Final BSR (for CNS stock positions)	19:00
13:15 – 13:25		Subscription instruction maintenance function (Authorize function) starts (for takeover offer of Shanghai A shares stock: 90010 & Shenzhen A shares stock: 70010)	Shortly after 19:00–19:45 Refer to Appendix B1(4)
13:20		Calculation and generation of broadcast message and report for Mainland Settlement Deposit	19:30
13:25		7th SI matching	19:45
		Final SI BSR (for settlement of SI stock positions only)	19:45
13:30	8th ATI/7th STI batch validation run		20:00

30 October 2016 (simulate T+1 Day at 30 October 2016)			
Time (approx.)	CCASS Processing		Remarks / Logical Time
	Hong Kong Stock Market (HKMK)	Shanghai/Shenzhen A Shares Market (MAMK/SZMK)	
13:30	Cut-off for online maintenance activities and CCASS online session closes		Logout CCASS upon completion of online activities
13:30 – 16:00	Lunch Break		

T+2 Day

(Simulate Hong Kong Stock Market (HKMK) stock settlement on T+2 Day and some CCASS Processing of Shanghai and Shenzhen A shares Markets (MAMK and SZMK) will also be included. **Only CCASS online session is available)**

Execution Date :   **30 October 2016 (Sunday)**
Logical Date   :   **31 October 2016 (Monday) (Simulate T+2 Day up to the start of Final BSR of Hong Kong market at around 15:45 (logical time))**

30 October 2016 (simulate T+2 Day at 31 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
16:00 – 17:55	Logon and Online Session (report retrieval, online maintenance activities and batch file transfer)		
From 16:00	• **CCASS online session available** • Logon to CCASS by using the production smartcard and password via the hyperlink: **https://www.ccass.com**		
	• Perform report download / printing via Report Download function • Perform data file download, if applicable, via Report Download function *Note: Previous reports / data files (dated 28, 29 and 30 October 2016) are available for download*		• Before downloading the testing reports/data files, Participants should change the pre-defined "Report Directory" for download of reports / data files via "Report Profile Maintenance" function, please refer to Appendix D for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the MR from their directory(ies) designated for production use
	• Perform CCASS batch file transfers (SI / ATI / STI), if applicable *Note: File Transmission Date and Batch Transmission Date in respective batch transfer files should be set as the Logical Date, i.e. 31 October 2016* Perform CCASS online transactions		• Refer to Appendix B1 for data setup in MR 1 • Refer to Appendix B2 and B3 for suggested functions to be executed, and list of reports/data files to be checked in MR 1

30 October 2016 (simulate T+2 Day at 31 October 2016)			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
16:10	1st SI matching		09:15
	1st ATI/STI batch validation run		09:15
16:25	2nd SI matching		10:00
	2nd ATI/STI batch validation run		10:00
16:30	1st BSR		10:30
	3rd SI matching		11:30
	3rd ATI batch validation run		11:30
16:35		1st SI matching	11:45
16:40	2nd BSR		12:00
16:40		A shares CCASS Payment Deadline	By 12:00 CPs with net payable amounts make payment to HKSCC
16:45		A shares CCASS Payment (Credit)	Shortly after 12:30 CPs with net receivable amounts receive money from HKSCC
16:55	4th ATI/3rd STI batch validation run		12:45
17:00	4th SI matching		13:30
17:05		2nd SI matching	13:45
17:10	3rd BSR		14:00
17:15	5th SI matching		14:30
17:20		3rd SI matching	15:00
17:25	6th SI matching		15:15
	5th ATI batch validation run		15:15
17:30	4th STI batch validation run		15:30
17:35	7th SI matching		15:45
17:35	Final BSR		15:45
17:35	**Cut-off for online maintenance activities**		15:45
17:35 – 17:55	*Report Retrieval and Verification Session*		
17:55	CCASS report retrieval session closes		Logout CCASS upon completion of report retrieval

MR 2: CCASS and D-COM Failover Test (on 5-6 Nov 2016)

Under contingency situation, CCASS of HKSCC may need to failover from primary system to backup system. CCASS online services will be interrupted during system failover. Similarly, D-COM of ChinaClear Shenzhen may need to failover from primary system to backup system that may interrupt the clearing and settlement of Shenzhen A shares.

CCASS Participants who are also EPs are required to refer to Shenzhen-Hong Kong Stock Connect Exchange Participant Information Package on Connectivity Test and Market Rehearsal for schedule and detail of Trading systems failover test.

T Day

Schedule of CCASS Failover Test

Execution Date :   **5 November 2016 (Saturday)**
Logical Date   :   **5 November 2016 (Simulate T Day until FCS of Shanghai and Shenzhen A shares markets are generated at around 16:00 (logical time))**

5 November 2016 (CCASS Failover Test)			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	HKMK	**MAMK/SZMK**	
From 08:45	• **CCASS online session available** • Logon to CCASS by using the production smartcard and password via the hyperlink: **https://www.ccass.com**		
	• Perform report download / printing via Report Download function • Perform data file download, if applicable, via Report Download function		• Before downloading the testing reports/data files, Participants should change the pre-defined "Report Directory" for download of reports / data files via "Report Profile Maintenance" function, please refer to Appendix D for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the MR from their directory(ies) designated for production use
		• Perform CCASS batch file transfers (SI / ATI / STI), if applicable *Note: File Transmission Date and Batch Transmission Date in respective batch*	• Refer to Appendix C1 for data setup in MR 2 • Refer to Appendix C2 and

Time (approx.)	CCASS Processing		Remarks / Logical Time
	HKMK	**MAMK/SZMK**	
	transfer files should be set as the Logical Date, i.e. 5 November 2016 Perform CCASS online transactions		C3 for suggested functions to be executed, and list of reports/data files to be checked in MR 2
09:15	1st SI matching		09:15
	1st ATI/STI batch validation run		09:15
09:50	2nd SI matching		10:00
	2nd ATI/STI batch validation run		10:00
10:00	1st BSR		10:30
	3rd SI matching		11:30
	3rd ATI batch validation run		11:30
10:10		1st SI matching	11:45
10:20	2nd BSR		12:00
10:30–12:30	***CCASS Failover Point***		Participants will be logout from CCASS
10:30-12:30	***Break***		
12:30	4th ATI/3rd STI batch validation run		12:45
12:35	4th SI matching		13:30
12:40		2nd SI matching	13:45
12:45	3rd BSR		14:00
12:50	5th SI matching		14:30
12:55		3rd SI matching	15:00
13:00	6th SI matching		15:15
	5th ATI batch validation run		15:15
13:05	4th STI batch validation run		15:30
13:10	7th SI matching		15:45
	Final BSR		15:45
14:00		Final Clearing Statement (FCS) available	16:00 CPs prepare funding for CNS position money settlement
14:00	**Cut-off for online maintenance activities**		
14:00-14:30	***Report Retrieval and Verification Session***		
14:30	CCASS report retrieval session closes		Logout CCASS upon completion of report retrieval

T+1 Day

Schedule of D-COM (ChinaClear Shenzhen) Failover Test

Execution Date : **6 November 2016 (Sunday)**
Logical Date : **6 November 2016 (Simulate T+1 Day until FCS of Shanghai and Shenzhen A shares markets are generated at around 16:00 (logical time))**

Time (approx.)	6 November 2016 (D-COM (ChinaClear Shenzhen) Failover Test)		Remarks / Logical Time
	CCASS Processing		
	HKMK	MAMK/SZMK	
From 08:45	• **CCASS online session available** • Logon to CCASS by using the production smartcard and password via the hyperlink: **https://www.ccass.com**		
	• Perform report download / printing via Report Download function • Perform data file download, if applicable, via Report Download function		• Before downloading the testing reports/data files, Participants should change the pre-defined "Report Directory" for download of reports / data files via "Report Profile Maintenance" function, please refer to Appendix D for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the MR from their directory(ies) designated for production use
	• Perform CCASS batch file transfers (SI / ATI / STI), if applicable *Note: File Transmission Date and Batch Transmission Date in respective batch transfer files should be set as the Logical Date, i.e. 6 November 2016* Perform CCASS online transactions		• Refer to Appendix C1 for data setup in MR 2 • Refer to Appendix C2 and C3 for suggested functions to be executed, and list of reports/data files to be checked in MR 2
09:15	1st SI matching		09:15
	1st ATI/STI batch validation run		09:15
09:30	***ChinaClear D-COM Failover Point (Transparent to Participants)***		Participants can continue to perform CCASS transactions as usual
09:50	2nd SI matching		10:00
	2nd ATI/STI batch validation run		10:00

6 November 2016 (D-COM (ChinaClear Shenzhen) Failover Test)			
Time (approx.)	**CCASS Processing**		**Remarks / Logical Time**
	HKMK	**MAMK/SZMK**	
10:00	1st BSR		10:30
	3rd SI matching		11:30
	3rd ATI batch validation run		11:30
10:10		1st SI matching	11:45
10:20	2nd BSR		12:00
10:45	4th ATI/3rd STI batch validation run		12:45
11:00	4th SI matching		13:30
11:05		2nd SI matching	13:45
11:10	3rd BSR		14:00
11:15	5th SI matching		14:30
11:20		3rd SI matching	15:00
11:25	6th SI matching		15:15
	5th ATI batch validation run		15:15
11:30	4th STI batch validation run		15:30
11:35	7th SI matching		15:45
	Final BSR		15:45
12:15		Final Clearing Statement (FCS) available	16:00 CPs prepare funding for CNS position money settlement
12:15	**Cut-off for online maintenance activities**		
12:15- 12:45	*Report Retrieval and Verification Session*		
12:45	CCASS report retrieval session closes		Logout CCASS upon completion of report retrieval
Production Verification Session at CCASS Primary Data Centre (Optional)			
15:30- 16:00	Connectivity to CCASS - Logon to CCASS using the production Smartcard and password via the hyperlink: https://www.ccass.com - The error message "Function not available" will be displayed via Enquire Broadcast Message - Logout from CCASS by clicking "Logout" hyperlink at top right corner		Participants are optional to participate and do not require to confirm the verification result. During the session, Participants can contact 2211 6606 for any technical problem.

4.3 User Profile Setting & Logon Password

Participants' user profiles that will be applied to the commencement of the MR will be based on the latest user profiles maintained as of the latest production image before the MR, i.e. 28 October 2016 (Friday) day-end image for MR 1 and 4 November 2016 (Friday) day-end image for MR 2.

During the MR, Participants' DA is responsible for resetting their participating users' passwords if they are revoked. If smartcard password has been reset during the MR, the user concerned should use the *new* password for production use on the following Monday, i.e. 31 October 2016 if the reset is performed during MR 1 (29-30 October 2016), or 7 November 2016 if the reset is performed during MR 2 (5-6 November 2016). DA is reminded to ensure their passwords are workable and not revoked for the MR.

As password reset services will not be provided by HKEX during MR 1 and MR 2, DA should keep proper record of their CCASS login passwords as of day-end image of 28 October 2016 (Friday) and 4 November 2016 (Friday), which will be used in the MR 1 and MR 2.

4.4 Market Rehearsal Environment

The MR environment will be set up with testing data, such as pre-defined positions, stock balances, SI transactions and corporate actions of A shares. Participants should refer to Appendix B1 and C1 for the details of data setup for the MR.

4.5 Transactions to be Executed

On-line sessions will be provided during the MR for Participants to simulate the operations of their BOS and internal processes to examine their readiness in supporting clearing and settlement of A shares markets trades or positions. Participants should make reference to their daily operations to plan what type of transactions and/or activities should be covered in the MR. Participants might refer to Appendices B2 and C2 for the suggested test script.

4.6 Report Download

Reports and/or data files available at the beginning of the MR online session: (Only applicable to MR 1)

Below CCASS reports / data files dated **28 October 2016 (Friday)** will be available to download by Participants when CCASS online session starts on 29 October 2016 (Saturday) morning:

- Provisional Clearing Statement (CCLTN04) of Hong Kong market (HKMK) showing the pre-defined trade details with trade date as 28 October 2016 (Friday);

- Final Clearing Statement (CCLTN05) of Hong Kong market (HKMK) showing the pre-defined trade details with trade date as 27 October 2016 (Thursday); and

- Daily Stock Balance Report (CSESB01) of both Hong Kong market (HKMK) and Shanghai A shares market (MAMK) and Shenzhen A shares market (SZMK) showing the opening stock balance detail as of the start of MR on 29 October 2016 (Saturday)

Reports and/or data files available during the MR online session
(Applicable to MR 1 and MR 2)

- Batch input control reports;

- Intra-day Mainland Settlement Deposit Payable Reports (Shanghai and Shenzhen); and

- Intra-day settlement related reports.

Reports and/or data files available during the MR report retrieval session:
(Only applicable to MR 1 on T and T+1 Days, and MR 2 on T Day)

Full set of CCASS reports/data files (except the month-end report for Mainland Security Deposit, quarter-end report for interest on Mainland Settlement Deposit and Mainland Security Deposit) reflecting the activities performed by Participants during the online session of the MR.

4.7   Prior MR Arrangement

Participants should ensure their BOS are ready for supporting both Shanghai and Shenzhen A shares markets related transactions.

Participants should create a new directory for changing of "pre-defined" "Report Directory" for downloading of CCASS reports / data files during the MR.

If Participants would use their production BOS to perform the MR, they should ensure that their production BOS data are properly backed up before the MR. Data restore procedures should also be prepared before the MR so that production data can be restored to their production BOS upon completion of the MR. Participants should arrange where appropriate data backup arrangement with their IT support or BOS vendor before the MR, if such procedures are required.

4.8   Important Reminder for Post MR Arrangement

PG users are reminded to clean-up their testing data, (including but not limited to ALL testing batch transfer files and downloaded reports/data files) and ensure their corresponding systems used in the MR are restored, if appropriate, and ready for normal business activities on the following Monday.

5   Contingency Arrangements

5.1   Typhoon Arrangement

<u>On Day 1 of MR 1 (29 October 2016)</u>
In case Typhoon Signal Number 8 or above is hoisted and remained in effect after 6:30 a.m. and before 8:30 a.m. on the MR day, the MR, including Day 2 of MR, will be cancelled. HKEX will notify Participants the revised schedule of the MR at a later date.

In case Typhoon Signal Number 8 or above is hoisted at or after 8:30 a.m. on the day, all activities will be terminated 15 minutes thereafter. Day 2 of the MR will also be cancelled.

<u>On Day 2 of MR 1 (30 October 2016)</u>
In case Typhoon Signal Number 8 or above is hoisted and remained in effect after 6:45 a.m. and before 8:45 a.m. on the MR day, the MR will be cancelled. HKEX will notify Participants the revised schedule of the MR at a later date.

In case Typhoon Signal Number 8 or above is hoisted at or after 8:45 a.m. on the day, all activities will be terminated 15 minutes thereafter. HKEX will notify Participants the revised schedule of the MR at a later date.

<u>On Day 1 of MR 2 (5 November 2016)</u>
In case Typhoon Signal Number 8 or above is hoisted and remained in effect after 6:45 a.m. and before 8:45 a.m. on the MR day, the MR will be cancelled. HKEX will notify Participants the revised schedule of the MR at a later date.

In case Typhoon Signal Number 8 or above is hoisted at or after 8:45 a.m. on the day, all activities will be terminated 15 minutes thereafter. Day 2 of the MR will also be cancelled.

<u>On Day 2 of MR 2 (6 November 2016)</u>
In case Typhoon Signal Number 8 or above is hoisted and remained in effect after 6:45 a.m. and before 8:45 a.m. on the MR day, the MR will be cancelled. HKEX will notify Participants the revised schedule of the MR at a later date.

In case Typhoon Signal Number 8 or above is hoisted at or after 8:45 a.m. on the day, all activities will be terminated 15 minutes thereafter. HKEX will further notify Participants the revised schedule of the MR at a later date.

5.2   Rainstorm Arrangement

<u>On Day 1 of MR 1 (29 October 2016)</u>
In case Black Rainstorm Warning is remained in effect after 6:30 a.m. and before 9:00 a.m. on the MR day, the MR will be cancelled. HKEX will notify the Participants the revised schedule of the MR at a later date.

On Day 2 of MR 1 (30 October 2016)
In case Black Rainstorm Warning is remained in effect after 6:45 a.m. and before 9:00 a.m. on the MR day, the MR will be cancelled. HKEX will notify the Participants the revised schedule of the MR at a later date.

On Day 1 of MR 2 (5 November 2016)
In case Black Rainstorm Warning is remained in effect after 6:45 a.m. and before 9:00 a.m. on the MR day, the MR will be cancelled. HKEX will notify the Participants the revised schedule of the MR at a later date.

On Day 2 of MR 2 (6 November 2016)
In case Black Rainstorm Warning is remained in effect after 6:45 a.m. and before 9:00 a.m. on the MR day, the MR will be cancelled. HKEX will notify the Participants the revised schedule of the MR at a later date.

In case Black Rainstorm Warning is issued during testing hours after 9:00 a.m.
The MR will continue until completion.

6   Communication Channels

Participants can call China Connect Hotline at 2979-7123 from 7:30 a.m. each day to confirm whether the MR will be proceeded according to the schedule.

During the MR, HKEX will communicate with Participants via Broadcast Message function of CCASS.

7   Help Desk

For any queries about the preparation for the MR and during the MR, Participants can contact the CCASS Hotline at 2979-7123.

During the optional Production Verification Session at CCASS Primary Data Centre between 15:30-16:00 on 6 November 2016 (MR 2 T+1 Day), Participants should contact 2211-6606 for any technical problem.

APPENDIX A: Checklist for the MR

	ITEMS TO BE CHECKED	✓
(A)	**Before MR**	
1	Have you read and understood this document ("Shenzhen-Hong Kong Stock Connect Market Rehearsal CCASS Participant Information Package") and the Stock Connect Another Milestone Information Book for Market Participants?	
2	Have you passed this document and the Stock Connect Another Milestone Information Book for Market Participants to your IT support or BOS vendor and ensured that they would take follow-up action (if necessary)?	
3	For CPs, have you coordinated with your trading partners to have trades executed on 29 October, 30 October, 5 November and 6 November 2016 for clearing and settlement in the MR?	
4	Have you ensured that the participating users have appropriate user function access to perform the required CCASS activities and/or BOS activities during the MR?	
5	Have you established appropriate procedures to restore your BOS upon completion of the MR and verification control to ensure system readiness for normal business operations on the following Monday?	
6	Have you prepared the testing batch transfer file(s) in case you would like to try batch file transfers function in the MR?	
7	Have you created a new directory for downloading the testing CCASS reports/data files during the MR?	
8	Have you ensured that the participating users have access to the pre-defined directory(ies), (re point 7 above) to retrieve the downloaded reports/data files during the MR?	
9	Have you arranged IT support with appropriate system administration ID and password during the MR in case there is any technical problem?	
(B)	**On Saturday, 29 October 2016 or 5 November 2016, before executing test cases**	
1	Have you backed up the production reports / data files dated 28 / 29 October 2016 (before MR 1) or 4 / 5 November 2016 (before MR 2) from the pre-defined report directory(ies) before executing the MR?	
2	Have you changed the pre-defined "Report Directory" for testing report/data file download via "Report Profile Maintenance" function? Please refer to Appendix D for details.	
(C)	**After the MR**	
1	Have you cleaned up or removed the testing batch transfer files or download reports /data files from the production C3T, PG and/or BOS after the MR?	
2	Have you restored your BOS and/or PG with the production image and to ensure they are ready for production use on the following Monday, i.e. 31 October 2016 or 7 November 2016?	

	ITEMS TO BE CHECKED	✓
(D)	*On or before Wednesday, 2 November 2016(for MR 1) or 9 November 2016 (for MR 2)*	
1a	***CCASS Participants (who are EPs)*** : <u>For MR 1 (29-30 October 2016)</u> Have you submitted the completed "Feedback Form for Shenzhen-Hong Kong Stock Connect-MR 1" to the Cash Trading of HKEX before 6:00 p.m. on or before 2 November 2016(Wednesday)? <u>For MR 2 (5-6 November 2016)</u> Have you submitted the completed "Feedback Form for Shenzhen-Hong Kong Stock Connect-MR 2" to the Cash Trading of HKEX before 6:00 p.m. on or before 9 November 2016 (Wednesday)?	
1b	***CCASS Participants (who are not EPs)***: <u>For MR 1 (29-30 October 2016)</u> Have you submitted the completed "Confirmation of Completion of Shenzhen-Hong Kong Stock Connect MR 1" to the Clearing Division of HKEX before 6:00 p.m. on or before 2 November 2016 (Wednesday)? <u>For MR 2 (5-6 November 2016)</u> Have you submitted the completed "Confirmation of Completion of Shenzhen-Hong Kong Stock Connect MR 2" to the Clearing Division of HKEX before 6:00 p.m. on or before 9 November 2016 (Wednesday)?	

APPENDIX B1: Data Setup for MR 1 (29 – 30 October 2016)

(1) Pre-defined Testing Stocks and Stock Balances

Hong Kong Stocks

All Hong-Kong market stocks admitted in CCASS as of 30 September 2016 will be eligible to be cleared and settled by CCASS during the MR.

To facilitate Participants to perform on-line transactions and batch file transfers, stock balances will be created for below stocks in the **Clearing Account #01** of Participants, as follows:

Stock Code	Stock Balance
1	500,000
2	500,000
3	500,000
4	500,000
5	500,000
11	500,000
12	500,000
14	500,000
388	500,000
700	500,000

Shanghai A shares

All Shanghai A shares market stocks admitted in CCASS as of 30 September 2016 will be eligible to be cleared and settled by CCASS during the MR.

To facilitate Participants (who are also EPs) to perform sell transaction of Shanghai A shares on Day 1 of MR, and to perform on-line transactions and batch file transfers, stock balances will be created for below stocks in the **Clearing Account#01** of Participants and Special Segregated Accounts (SPSA, opened at or before 30 September 2016) of Custodian Participants and non-EP GCPs, as follows:

Stock Code	Stock Code Mapping in CCASS	Stock Balance (Clearing Account #01 & SSA of NCP*)	Stock Balance (SPSA)
600000	90000	500,000	10,000
600004	90004	500,000	10,000
600007	90007	500,000	10,000
600008	90008	500,000	10,000
600009	90009	500,000	10,000
600010	90010	500,000	10,000
600011	90011	500,000	10,000
600012	90012	500,000	10,000
600015	90015	500,000	10,000
600016	90016	500,000	10,000
600017	90017	500,000	10,000
600018	90018	500,000	10,000
600020	90020	500,000	10,000
600023	90023	500,000	10,000
600026	90026	500,000	10,000

Participants who wish to test Shanghai Corporate Actions are reminded that Corporate Actions will be performed on stock codes 600000 to 600011 and should plan their trading and settlement activities accordingly.

*For GCPs who serve more than one EP, above A shares stock balances will be created in the stock segregated account (SSA) of each underlying EP with smallest number.

CCASS will use 5-digit stock codes in its reports and on-line function to represent Shanghai A shares, following the mapping rule of "60XXXX" → "9XXXX"

Shenzhen A shares
Please refer to the Shenzhen-Hong Kong Stock Connect Exchange Participant Information Package on Connectivity Test and Market Rehearsal for the eligible Shenzhen A shares.

To facilitate Participants (who are also EPs) to perform sell transaction of Shenzhen A shares on Day 1 of MR, and to perform on-line transactions and batch file transfers, stock balances will be created for below stocks in the **Clearing Account#01** of Participants and Special Segregated Accounts (SPSA, opened at or before 30 September 2016) of Custodian Participants and non-EP GCPs, as follows:

Stock Code	Stock Code Mapping in CCASS	Stock Balance (Clearing Account #01 & SSA of NCP*)	Stock Balance (SPSA)
000001	70001	500,000	10,000
000002	70002	500,000	10,000
000005	70005	500,000	10,000
000006	70006	500,000	10,000
000009	70009	500,000	10,000
000010	70010	500,000	10,000
000012	70012	500,000	10,000

CCASS will use 5-digit stock codes in its reports and on-line function to represent Shenzhen A shares, following the mapping rule of "00XXXX" → "7XXXX" and "300XXX" → "77XXX"

Participants who wish to test Shenzhen Corporate Actions are reminded that Corporate Actions will be performed on the following stocks and should plan their trading and settlement activities on T Day accordingly.

SZSE Stock Code	Stock Code Mapping in CCASS	Corporate Actions
000001	70001	Cash Dividend
000002	70002	Scrip Dividend
000005	70005	Scrip Dividend
000006	70006	Corporate Voting
000009	70009	Corporate Voting
000010	70010	Takeover-Offer
000012	70012	Rights Issue

(2) Pre-defined CNS positions of Hong Kong Stock for settlement purpose

Following pre-defined Hong Kong market CNS stock positions will be generated for each CCASS Participants (except Custodian Participants and non-EP GCP), with dummy trade counterparty B05001.

No.	Trade Date	Settlement Date	Stock	Buy / Sell	Quantity	Trade Price (HKD)	Settlement Amount (HKD)
1	27 Oct 16	29 Oct 16	5	Buy	800	80	(64,000)
2	27 Oct 16	29 Oct 16	11	Buy	500	120	(60,000)
3	27 Oct 16	29 Oct 16	388	Sell	(300)	140	42,000
4	28 Oct 16	30 Oct 16	5	Sell	(500)	80	40,000
5	28 Oct 16	30 Oct 16	11	Buy	300	120	(36,000)
6	28 Oct 16	30 Oct 16	388	Sell	(1,000)	140	140,000

(3) Setup for the Online Transactions and Batch File Transfers

(i) Dummy Participants

Two dummy Non-Investor Participants (B05001 and B05002) will be set up to facilitate Participants to perform SI transactions.

(ii) SI Transactions for matching purposes

The following SI transactions will be created for each dummy Non-Investor Participant at the commencement of the MR for Participants to input corresponding SI transactions for matching and settlement. Instr. Type shown below refers to SI instructions of the dummy Participants, CCASS Participants are required to input opposite Instr. Type in order to match below SI transactions.

Hong Kong Stocks SI

No.	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
1	29 Oct 16	B05001	5	R	1,000	HKD	HKD	(160,000)	1	D	N
2	29 Oct 16	B05001	5	D	(2,000)	HKD	HKD	160,000	1	D	N
3	30 Oct 16	B05002	388	R	3,000	HKD	HKD	0.00	1	F	N
4	30 Oct 16	B05002	388	D	(4,000)	HKD	HKD	0.00	1	F	N

Shanghai A shares SI

No.	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
1	29 Oct 16	B05001	90000	R	1,000	CNY	-	-	1	F	N
2	29 Oct 16	B05001	90000	D	(2,000)	CNY	-	-	1	F	N
3	30 Oct 16	B05002	90004	R	3,000	CNY	-	-	1	F	N
4	30 Oct 16	B05002	90004	D	(4,000)	CNY	-	-	1	F	N
5	29 Oct 16	B05001	90008	R	5,000	CNY	CNY	(21,000)	1	D	N
6	29 Oct 16	B05001	90008	D	(6,000)	CNY	CNY	25,200	1	D	N
7	30 Oct 16	B05002	90009	R	7,000	CNY	HKD	(225,400)	1	D	N
8	30 Oct 16	B05002	90009	D	(8,000)	CNY	USD	33,200	1	D	N

Shenzhen A shares SI

No.	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
1	29 Oct 16	B05001	70001	R	1,000	CNY	-	-	1	F	N
1	29 Oct 16	B05001	70001	D	(2,000)	CNY	-	-	1	F	N
2	30 Oct 16	B05002	70005	R	3,000	CNY	-	-	1	F	N

	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
3	30 Oct 16	B05002	70005	D	(4,000)	CNY	-	-	1	F	N
5	29 Oct 16	B05001	70006	R	5,000	CNY	CNY	(47,500)	1	D	N
6	29 Oct 16	B05001	70006	D	(6,000)	CNY	CNY	57,000	1	D	N
7	30 Oct 16	B05002	70009	R	7,000	CNY	HKD	(82,600)	1	D	N
8	30 Oct 16	B05002	70009	D	(8,000)	CNY	USD	94,400	1	D	N

Participants can also arrange with other counterparts to match SIs during the MR.

(4) **Setup for A shares Corporate Actions**

To enable CCASS Participants to simulate corporate actions handling of A shares in CCASS, below corporate actions are set up for selective A shares. Participants should ensure there are holdings of required stocks to participate in the relevant corporate actions.

(i) **A shares Cash Dividend**

Shanghai A shares

	Stock (CCASS) Code	Shareholding / Record Date	Payable Date	Dividend Rate (After Tax)	Remarks^
1	600000 (90000)	29 Oct 16	30 Oct 16	RMB 0.09/SH	Distribute during the day (via intra-day payment)

Shenzhen A shares

	Stock (CCASS) Code	Shareholding / Record Date	Payable Date	Dividend Rate (After Tax)	Remarks^
1	000001 (70001)	29 Oct 16	30 Oct 16	RMB 0.09/SH	Distribute during the day (via intra-day payment)

^Participants who wish to receive nominees related cash payments during the day should perform the relevant Intra-day payment standing instruction maintenance at the beginning of T Day.

(ii) **A shares Scrip Entitlement/Bonus Issue**

Shanghai A shares

	Stock (CCASS Code)	Shareholding / Record Date	Payable Date	New Shares Listing Day	Scrip Entitlement Ratio	Remarks
1	600004 (90004)	28 Oct 16	29 Oct 16	30 Oct 16	0.2 Bonus Share per each share	Will be distributed during 3rd scrip payment run (logical time: 19:00)
2^	600007 (90007)	29 Oct 16	30 Oct 16	30 Oct 16	0.5 Bonus Share per each share	Will be distributed during 1st scrip payment run (logical time: 07:30) before the morning snapshot of net sellable balance on 30 Oct 16

Shenzhen A shares

	Stock (CCASS Code)	Shareholding / Record Date	Payable Date	New Shares Listing Day	Scrip Entitlement Ratio	Remarks
1	000002 (70002)	29 Oct 16	29 Oct 16	30 Oct 16	0.2 Bonus Share per each share	Will be distributed during 2nd scrip payment run (logical time: 20:00)
2^	000005 (70005)	29 Oct 16	30 Oct 16	30 Oct 16	0.5 Bonus Share per each share	Will be distributed during 1st scrip payment run (logical time: 07:30) before the morning snapshot of net sellable balance on 30 Oct 16

^Simulate Morning Scrip Payment Run

(iii) Voting

Shanghai A shares

	Stock (CCASS Code)	Shareholding / Record Date	Voting Period Start	Voting Period End	Meeting Date	Function Time during Testing
1	600008 (90008)	31 Oct 16	29 Oct 16	3 Nov 16	4 Nov 16	08:30 – 19:00 (29 Oct 2016) 08:45 – 13:15 (30 Oct 2016)
2	600009 (90009)	31 Oct 16	29 Oct 16	3 Nov 16	4 Nov 16	

Shenzhen A shares

	Stock (CCASS Code)	Shareholding / Record Date	Voting Period Start	Voting Period End	Meeting Date	Function Time during Testing
1	000006 (70006)	31 Oct 16	29 Oct 16	3 Nov 16	4 Nov 16	08:30 – 19:00 (29 Oct 2016) 08:45 – 13:15 (30 Oct 2016)
2	000009 (70009)	31 Oct 16	29 Oct 16	3 Nov 16	4 Nov 16	

(iv) Takeover Offer

Shanghai A shares

	Stock (CCASS) Code	Subscription Start	Subscription End	Payable Date	Takeover Offer Price	Function Time during Testing
1	600010 (90010)	29 Oct 16	2 Nov 16	4 Nov 16	RMB 3.40 per Offer Share	~19:00 – 19:45 (29 Oct 16) ~13:15 – 13:25 (30 Oct 16)

Shenzhen A shares

	Stock (CCASS) Code	Subscription Start	Subscription End	Payable Date	Takeover Offer Price	Function Time during Testing
1	000010 (70010)	29 Oct 16	2 Nov 16	4 Nov 16	RMB 3.40 per Offer Share	~19:00 – 19:45 (29 Oct 16) ~13:15 – 13:25 (30 Oct 16)

(v) **Rights Issue (3 Rights Shares for every 10 existing Shares held on Record Date)**

Shanghai A shares

	Stock (CCASS) Code^	Record Date / Payable Date^	Subscription Price	Subscription Start	Subscription End	Function Time during Testing
1	600011 (90011)	29 Oct 16	RMB 11.80	30 Oct 16	2 Nov 16	08:45 – 13:25 (30 Oct 16)

Shenzhen A shares

	Stock (CCASS) Code^	Record Date / Payable Date^	Subscription Price	Subscription Start	Subscription End	Function Time during Testing
1	000012 (70012)	29 Oct 16	RMB 11.80	30 Oct 16	2 Nov 16	08:45 – 13:25 (30 Oct 16)

^Non-renounceable Rights (Shanghai Dummy Stock Code: 44098 and Shenzhen Dummy Stock Code: 44099) will be distributed at the day end of Record Date and can be used for subscription on the following date. Subscription Monies will be collected via DDI.

(5) **Risk Management Deposit for each Clearing Participant in Shanghai and Shenzhen A shares markets**

● Each CP will have the minimum Mainland Security Deposit of CNY 200,000 deposited into its CCMS account with Special-Use type "MCD" (SH MAINLAND SECURITY DEPOSIT).

APPENDIX B2: Suggested Executions for MR 1 (29 – 30 Oct 2016)

Details	Scope
Execution Date	29 & 30 October 2016 (Saturday & Sunday)
Logical Date	29 Oct 2016 (T Day), 30 Oct 2016 (T+1 Day) & 31 Oct 2016 (T+2 Day)
(I) Report Download Functions:	Participants will be able to download and verify the reports / data files during CCASS online session. Please refer to Appendix B3 for more details on the reports / data files.

(II) Batch File Transfer Functions:	Participants are encouraged to perform the batch file transfers which are considered as critical business transactions with A shares during the MR online session. Herein below are the relevant batch file transfers for Participants' reference:
	
	    ❑ SI Batch File Transfer
	    ❑ ATI Batch File Transfer
	    ❑ STI Batch File Transfer
	
	Participants should refer to section 4.2 for schedule of different batch processes.

(III) Online Functions:	Participants may perform various online functions which are considered as critical business transactions in relation to A shares during the MR online session. Herein below are some suggested transactions for Participants' reference:-
	
	    ❑ Input ATI/STI
	    ❑ Maintain SI
	    ❑ Input DI to settle SI stock positions / CNS positions of A shares
	    ❑ Enquire Stock Account Balance
	    ❑ Enquire Stock Account Movement
	    ❑ Enquire Due/Overdue Positions
	    ❑ Enquire Settlement Activity
	    ❑ Enquire Collateral Account Balance
	    ❑ Voting Instruction Maintenance (for A shares)
	    ❑ Subscription Instruction Maintenance (for A shares)
	
	Participants may make use of Enquire Money Position for A shares markets to plan their funding arrangement on T Day & T+1 Day:
	
	    ❑ Enquire Money Position / Instructions Functions for CNS money obligation
	       (i) upon generation of Final Clearing Statement (around 4:00 p.m. logical time) [1]
	       (ii) upon completion of Final BSR for CNS stock positions (around 7:00 p.m. logical time)
	
	Participants may make use of Enquire Payment Instruction to check the details and status of CCASS payment via CPI on T+1 Day.
	
	Participants should note the following arrangement for SI/ATI/STI:
	
	    • Participants can make use of the pre-set stock balances in various stock accounts (re Appendix B1(1)) for maintenance of SI / ATI / STI.

Details	Scope
	• Participants can make use of the pre-set SI transactions of the dummy Non-Investor Participants (re Appendix B1(3)). • Participants should note that ad hoc validation will be performed for the SI batch file being uploaded during the MR as of production
(IV) Cash Prepayment	CPs who want to perform A shares transfer for T Day position via SI (e.g. transfer A shares to SPSA account of non-EP GCPs or Custodian Participants on T Day) and GCPs who serve more than one EP may need to make cash prepayment from 16:00 to 18:00 (logical time) on T Day via CCASS function "Cash Prepayment Instruction Maintenance for China Connect Market". The total net money positions for Shanghai and Shenzhen markets will be offset against each other to result in one net money position for settlement with HKSCC. CP can make one Cash Prepayment Instruction (if applicable) to release CNS allocated shares for both markets. When cash prepayments are confirmed by HKSCC, the Money Ledger of the relevant CPs and GCPs will be updated to release the on-hold A shares.
(V) Fee Reconciliation	CPs should reconcile below A shares related fees in statement of money ledger (CSEMS08) generated after day-end MSI generation. • Handling Fee (經手費) • Securities Management Fee (證管費) • Transfer Fee (過户費) • Stamp Duty (交易印花稅)

[1] Separate broadcast messages will be generated upon posting of CNS money obligation for Shanghai and Shenzhen markets respectively.

APPENDIX B3: Suggested Reports / Data Files Verification for MR 1 (29 – 30 October 2016)

Available at the beginning of the MR from 9:00 a.m. onwards

Report Date: 28 October 2016 (T-1 Day)

	Report	HK Market (HKMK)	A Shares Markets (MAMK) & (SZMK)	Data file	Remarks
CCLTN04	Provisional Clearing Statement	Y		Y	• Pre-set exchange trades for stocks 5, 11, 388 with trade date as 28 Oct 2016 (re Appendix B1 (1))
CCLTN05	Final Clearing Statement	Y		Y	• Pre-set exchange trades for stocks 5, 11, 388 with trade date as 27 Oct 2016 (re Appendix B1 (1))
CSESB01	Daily Stock Balance Report	Y	Y	Y	• Stock balance as of start of MR on 29 Oct 2016 (T Day)

Available during the online and report retrieval sessions

Report Date: 29, 30 & 31 October 2016
    (reflecting CCASS activities performed during the MR)

		Report	HK Market (HKMK)	A Shares Markets (MAMK) & (SZMK)	Global Market (GLOB)	Data file	N/A on T+2
Settlement Related Reports	*Batch Input Control Reports*						
	CCLEI01	SI Batch Input Control Report			Y		
	CSEBA01	ATI Batch Input Control Report			Y		
	CSEAT01	STI Batch Input Control Report			Y		
	Intra-day Reports						
	CCLTN04	Provisional Clearing Statement	Y			Y	N/A
	CCLTN05	Final Clearing Statement	Y	Y		Y	N/A
	CCLTA01	Trade File of SPSA		Y		Y	N/A
	CCLUS01	Unmatched SI Report	Y	Y		Y	
	CSESI02	Intra-Day ISI/SI Full List	Y	Y		Y	
	CSESP04	Intra-day Settled Position Report	Y	Y		Y	N/A
	CSEMA08	Statement of Money Ledger			Y	Y	N/A
	CSEMA29 CSEMS29 CSEMN29	Settlement Related EPI Listing			Y		N/A for CSEMS29 &

	Report		HK Market (HKMK)	A Shares Markets (MAMK) & (SZMK)	Global Market (GLOB)	Data file	N/A on T+2
							CSEM N29
	CSESP01	Settled Position Report	Y	Y		Y	N/A
	CSEMP04	CCASS Funding Projection Report (Night Settlement) for Participant			Y		N/A
	Day-end Reports						
	CSEOP01	Next Settlement Day Due/Overdue Position Report	Y	Y		Y	N/A
	CSESE01	Settlement Report	Y	Y		Y	N/A
	CSEMS08	Statement of Money Ledger			Y	Y	N/A
	CCLSI02	SI Activity Report	Y	Y		Y	N/A
	CCLTA01	Trade Files of Special Segregated Accounts		Y		Y	N/A
Stock Movement Related Reports	*Day-end Reports*						
	CSESM01	Statement of Stock Movement (By Stock) Report	Y	Y		Y	N/A
	CSESM02	Statement of Stock Movement (By Account) Report	Y	Y		Y	N/A
	CSESB01	Daily Stock Balance Report	Y	Y		Y	N/A
Nominee Services Related Reports	*Intra-day Reports*						
	CCNAN05	Corporate Announcement Master Data File (available in data file format only)		Y		Y	
	CCNAN06	Corporate Announcement Maintenance Activities Report		Y		Y	
	Day-end Reports						
	CCNPT01	Nominee Functions Input Activities Report		Y			N/A
	CCNPT02	Entitlement Statement		Y		Y	N/A
	CCNPT03	Participant Voted Quantity Exception Report – On Voting Deadline		Y			
	CCNPT04	Participant Voted Quantity Exception Report – Before Voting Deadline		Y			
Risk Management Related Reports	*Intra-day Report*						
	CRMSD07	Intra-day Mainland Settlement Deposit Payable Report (Shanghai)		Y			N/A
	CRMSD09	Intra-day Mainland Settlement Deposit Payable Report (Shenzhen)		Y			N/A
	CRMSD01	Mainland Settlement Deposit Payable Report (Shanghai)		Y			N/A
	CRMSD04	Mainland Settlement Deposit Payable Report (Shenzhen)		Y			N/A
	Day-end Reports						

		Report	HK Market (HKMK)	A Shares Markets (MAMK) & (SZMK)	Global Market (GLOB)	Data file	N/A on T+2
	CCMSU04	Special-use Collateral Balance Report			Y		N/A
	CCMMV01	Participant Collateral Account Movement Report			Y		N/A
Portfolio Fee Report		*Day-end Report (Monthly)*					
	CCDPC02	Monthly Portfolio Fee Collection Report of China Connect Markets (month-end report dated 30 Oct 2016*) with portfolio fee calculated for the days of October 2016 with simulated Exchange Rate on 30 Sept 2016 *30 Oct 2016 is treated as month-end for the generation of this report in the MR		Y (MAMK only)		Y	N/A

Remarks :

The contents of reports are testing data only, they should only be used solely for testing purposes during the MR.

APPENDIX C1: Data Setup for MR 2 (5 – 6 November 2016)

(1) **Pre-defined Testing Stocks and Stock Balances**

Hong Kong Stocks
All Hong-Kong market stocks admitted in CCASS as of 30 September 2016 will be eligible to be cleared and settled by CCASS during the MR.

To facilitate Participants to perform on-line transactions and batch file transfers, stock balances will be created for below stocks in the **Clearing Account #01** of Participants, as follows:

Stock Code	Stock Balance
1	500,000
2	500,000
3	500,000
4	500,000
5	500,000
11	500,000
12	500,000
14	500,000
388	500,000
700	500,000

Shanghai A shares
All Shanghai A shares market stocks admitted in CCASS as of 30 September 2016 will be eligible to be cleared and settled by CCASS during the MR.

To facilitates CCASS Participants (who are also EPs) to perform sell transaction of A shares on 5 November 2016 (Day 1 of MR 2), and to perform on-line transactions and batch file transfers, stock balances will be created for below stocks in the **Clearing Account#01** of Participants and Special Segregated Accounts (SPSA, opened at or before 30 September 2016) of Custodian Participants and non-EP GCPs, as follows:

Stock Code	Stock Code Mapping in CCASS	Stock Balance (Clearing Account #01 & SSA of NCP*)	Stock Balance (SPSA)
600000	90000	500,000	10,000
600004	90004	500,000	10,000
600007	90007	500,000	10,000
600008	90008	500,000	10,000
600009	90009	500,000	10,000
600010	90010	500,000	10,000
600011	90011	500,000	10,000
600012	90012	500,000	10,000
600015	90015	500,000	10,000
600016	90016	500,000	10,000
600017	90017	500,000	10,000
600018	90018	500,000	10,000
600020	90020	500,000	10,000
600023	90023	500,000	10,000
600026	90026	500,000	10,000

*For GCPs who serve more than one EP, above A shares stock balances will be created in the stock segregated account (SSA) of each underlying EP with smallest number.

_____

CCASS will use 5-digit stock codes in its reports and on-line function to represent Shanghai A shares, following the mapping rule of "60XXXX" → "9XXXX"

Shenzhen A shares

Please refer to the Shenzhen-Hong Kong Stock Connect Exchange Participant Information Package on Connectivity Test and Market Rehearsal for the eligible Shenzhen A shares.

To simulate the real-life situation on 1st trading day after Shenzhen-Hong Kong Stock Connect launched that EP could perform buy trade transaction only, no stock balance will be created on Day 1 of MR2 (5 November 2016).

CCASS will use 5-digit stock codes in its reports and on-line function to represent Shenzhen A shares, following the mapping rule of "00XXXX" → "7XXXX" and "300XXX" → "77XXX".

(2) **Setup for the Online Transactions and Batch File Transfers**

(i) **Dummy Participants**

Two dummy Non-Investor Participants (B05001 and B05002) will be set up to facilitate Participants to perform SI transactions.

(ii) **SI Transactions for matching purposes**

The following SI transactions will be created for each dummy Non-Investor Participant at the commencement of the MR for Participants to input corresponding SI transactions for matching and settlement. Instr. Type show below refer to SI instructions of the dummy Participant, CCASS Participants are required to input opposite Instr. Type in order to match below SI transactions.

Hong Kong Stock SI

No.	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
1	5 Nov 16	B05001	5	R	1,000	HKD	HKD	(160,000)	1	D	N
2	5 Nov 16	B05001	5	D	(2,000)	HKD	HKD	160,000	1	D	N
3	6 Nov 16	B05002	388	R	3,000	HKD	HKD	0.00	1	F	N
4	6 Nov 16	B05002	388	D	(4,000)	HKD	HKD	0.00	1	F	N

Shanghai A shares SI*

No.	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
1	5 Nov 16	B05001	90000	R	1,000	CNY	-	-	1	F	N
2	5 Nov 16	B05001	90000	D	(2,000)	CNY	-	-	1	F	N
3	6 Nov 16	B05002	90004	R	3,000	CNY	-	-	1	F	N
4	6 Nov 16	B05002	90004	D	(4,000)	CNY	-	-	1	F	N
5	5 Nov 16	B05001	90008	R	5,000	CNY	CNY	(21,000)	1	D	N
6	5 Nov 16	B05001	90008	D	(6,000)	CNY	CNY	25,200	1	D	N
7	6 Nov 16	B05002	90009	R	7,000	CNY	HKD	(225,400)	1	D	N
8	6 Nov 16	B05002	90009	D	(8,000)	CNY	USD	33,200	1	D	N

Shenzhen A shares SI*

	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
1	5 Nov 16	B05001	70001	R	1,000	CNY	-	-	1	F	N
1	5 Nov 16	B05001	70001	D	(2,000)	CNY	-	-	1	F	N
2	6 Nov 16	B05002	70005	R	3,000	CNY	-	-	1	F	N
3	6 Nov 16	B05002	70005	D	(4,000)	CNY	-	-	1	F	N
5	5 Nov 16	B05001	70006	R	5,000	CNY	CNY	(47,500)	1	D	N
6	5 Nov 16	B05001	70006	D	(6,000)	CNY	CNY	57,000	1	D	N
7	6 Nov 16	B05002	70009	R	7,000	CNY	HKD	(82,600)	1	D	N
8	6 Nov 16	B05002	70009	D	(8,000)	CNY	USD	94,400	1	D	N

*Based on MR 2 schedule in Section 4.2, Participants can simulate matching of A shares SI on both Day 1 and Day 2, and view the settled SI with 5 Nov 2016 (Day 1) as settlement date at the start of CCASS online session at Day 2. Since no initial stock balance will be pre-built for Shenzhen A shares, delivering SI of CPs can only be settled if CPs have enough shares from CNS net buy position of the Shenzhen A shares on Day 1.

Participants can also arrange with other counterparts to match SIs during the MR.

(3) Risk Management Deposit for each Clearing Participant in Shanghai and Shenzhen A shares markets

- Each CP will have the minimum Mainland Security Deposit of CNY 200,000 deposited into its CCMS account with Special-Use type "MCD" (SH MAINLAND SECURITY DEPOSIT).

APPENDIX C2: Suggested Executions for MR 2 (5 – 6 November 2016)

Details	Scope
Execution Date	5 & 6 November 2016 (Saturday & Sunday)
Logical Date	5 & 6 November 2016 (Saturday & Sunday)
(I) Report Download Functions:	Participants will be able to download and verify the reports / data files during CCASS online session. Please refer to Appendix C3 for more details on the reports / data files.
(II) Batch File Transfer Functions:	Participants are encouraged to perform the batch file transfers which are considered as critical business transactions with A shares during the MR online session. Herein below are the relevant batch file transfers for Participants' reference: ❑ SI Batch File Transfer ❑ ATI Batch File Transfer ❑ STI Batch File Transfer Participants should refer to section 4.2 for schedule of different batch processes.
(III) Online Functions:	Participants may perform various online functions which are considered as critical business transactions in relation to A shares during the MR online session. Herein below are some suggested transactions for Participants' reference:- ❑ Input ATI/STI ❑ Maintain SI ❑ Enquire Stock Account Balance ❑ Enquire Stock Account Movement ❑ Enquire Due/Overdue Positions ❑ Enquire Money Position / Instructions Functions Participants can make use of the pre-set stock balances in various stock accounts (re Appendix C1(1)) for maintenance of SI / ATI / STI. Participants should note the following arrangement for SI: • Participants can make use of the pre-set SI transactions of the dummy Non-Investor Participants (re Appendix C1(2)). • Participants should note that ad hoc validation will be performed for the SI batch file being uploaded during the MR as of production
(IV) Data Integrity:	Participants are encouraged to verify their transactions after CCASS failover on T Day. Herein below are some suggested functions/reports for Participants' reference: CCASS functions: ❑ Enquire Stock Account Movement ❑ Enquire Due/Overdue Position ❑ Enquire SI

Details	Scope
	CCASS reports: ❑ SI Batch Input Control Report (GLOB) ❑ Intra-Day ISI/SI Full List (HKMK, MAMK & SZMK) ❑ ATI Batch Input Control Report (GLOB) ❑ Final Clearing Statement (HKMK, MAMK & SZMK)

APPENDIX C3: Suggested Reports / Data Files Verification for MR 2 (5-6 November 2016)

Available during the online and report retrieval sessions

Report Date: 5 & 6 November 2016 (reflecting CCASS activities performed during MR 2)

		Report	HK Market (HKMK)	A Shares Markets (MAMK) & (SZMK)	Global Market (GLOB)	Data file
Settlement Related Report		*Batch Input Control Reports*				
	CCLEI01	SI Batch Input Control Report			Y	
	CSEBA01	ATI Batch Input Control Report			Y	
	CSEAT01	STI Batch Input Control Report			Y	
		Intra-day Reports				
	CCLTN05	Final Clearing Statement		Y		Y
	CCLUS01	Unmatched SI Report	Y	Y		Y
	CCLTA01	Trade File of SPSA		Y		Y
	CSESI02	Intra-Day ISI/SI Full List	Y	Y		Y
	CSESP04	Intra-day Settled Position Report	Y	Y		Y
	CSEMP02	CCASS Funding Projection Report for Participant			Y	

Remarks :

The contents of reports are testing data only, they should only be used solely for testing purposes during the MR.

APPENDIX D :   Procedures to change the pre-defined "Report Directory" for download of testing CCASS reports and date files via "Report Profile Maintenance" function

1. Logon to CCASS and select "Report Profile Maintenance" function (available to user with function group C only)

2. Select "GLOB" at the Market data field, then click the Submit button.

3. Enter the directories for downloading of reports / data files for the MR

    (e.g. for downloading reports and **X:\SSMR\ONLINE\IMG** for downloading data files), then click the "Change" button.

    Please ensure you have
    (i) created the new directory(ies), if necessary, before changing the pre-defined "Report Directory" for downloading testing CCASS reports and data files during the MR; and
    (ii) access to the pre-defined directory(ies) to retrieve the downloaded testing CCASS reports / data files during the MR.

a. Sample screen with Report Directory(ies) defaulted by CCASS

b. Sample screen with Report Directory(ies) changed for the MR

4. Then click "Confirm" button to confirm the Report Profile settings.

5. Repeat steps 1 to 4 above by selecting "HONG KONG MARKET", "SHANGHAI SECURITIES MARKET" and "SHENZHEN SECURITIES MARKET" at the market field.

Please note that there is NO need for participating users to reset the "Report Directory", the "Report Directory" changed during the MR will NOT be carried forward to the production environment on the following Monday, i.e. 31 October 2016 after MR 1 and 7 November 2016 after MR 2.

APPENDIX E: MR 1 Confirmation Form

<div style="text-align:center">

Confirmation of Completion of
Shenzhen-Hong Kong Stock Connect Market Rehearsal 1 (MR 1)
(For NEW CCCPs only)

</div>

Only NEW CCCPs are required to complete and return this Confirmation Form to the Clearing Division of HKEX **before 6:00 p.m. on 2 November 2016 (Wednesday)** by fax to 2579-0085 or 2579-0136. Inquiries regarding this form may be directed to CCASS Hotline at 2979-7123.

Participant Information		
Participant Name		CCASS Participant ID
Contact Person for Clearing	Phone No.	Email Address

A. Completion of MR 1 – Simulate T & T+1 Activities of Shenzhen A shares market and Shanghai A shares markets in CCASS (check appropriate box below)

1. ☐ We have participated in MR 1 and successfully completed the MR, which covered the clearing and settlement activities of Shenzhen A shares market and Shanghai A shares market in CCASS, including transfer A shares within CCASS, A shares CNS position settlement and corporate actions handling.

2. ☐ We did **NOT** complete the MR 1 due to the following reason(s):
_____

(check appropriate box below)

1. ☐ We confirm that all of our relevant front office systems, back office systems and operational procedures (including internal processes, control procedures and documentation) are ready for supporting the clearing and settlement activities of Shenzhen A shares market and Shanghai A shares market.

2. ☐ Our systems and/or operational procedures are **NOT** ready for supporting Shenzhen-Hong Kong Stock Connect and Shanghai-Hong Kong Stock Connect due to the following reason(s):
_____

Signature of Authorised Signatories with Company Chop	:		Date	:
		_____		_____
Name of Authorised Signatories	:			
		_____		

APPENDIX F: MR 2 Confirmation Form

Confirmation of Completion of
Shenzhen-Hong Kong Stock Connect Market Rehearsal 2 (MR 2)
(For NEW CCCPs only)

Only NEW CCCPs are required to complete and return this Confirmation Form to the Clearing Division of HKEX **before 6:00 p.m. on 9 November 2016 (Wednesday)** by fax to 2579-0085 or 2579-0136. Inquiries regarding this form may be directed to CCASS Hotline at 2979-7123.

Participant Information		
Participant Name		CCASS Participant ID
Contact Person for Clearing	Phone No.	Email Address

A. Completion of MR 2 – Simulate CCASS (Day 1) and D-COM (Day 2) Failover (check appropriate box below)
1. ☐ We have participated in MR 2 and successfully completed the MR, which covered the scenarios when CCASS and D-COM are required to failover from primary site to secondary data centre during normal business hours.
2. ☐ We did **NOT** complete MR 2 due to the following reason(s): _____

Signature of Authorised
Signatories with Company   :   Date   :
Chop
                                    _____   _____

Name of Authorised   :
Signatories
                                    _____