![HKEX 香港交易所]

Shenzhen-Hong Kong Stock Connect

Pilot-Market Rehearsal (PMR)

CCASS Participant Information Package

(For PMR on 22 - 23 October 2016)

Issue Date: 19 October 2016

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Amendment Log

Date	Amendment
7 October 2016	1. First version released
19 October 2016	2. Updated Section 5 – Contingency Arrangements

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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.

Prior to the Shenzhen-Hong Kong Stock Connect Market Rehearsal (MR 1) on 29 and 30 October 2016, HKEX will organize an optional Pilot-Market Rehearsal (PMR) on 22 and 23 October 2016 to provide opportunity to Participants to verify their readiness in participating in the MR 1. The PMR will have the same flow and CCASS processes as the MR 1, and Participants are not required to confirm the result of the PMR to HKEX. CCASS Participants can refer to separate "Shenzhen-Hong Kong Stock Connect Market Rehearsal CCASS Participant Information Package" for detailed arrangement and rundown of the MR.

This Information Package is designed to assist CCASS Participants in planning and preparing for the PMR. CCASS Participants should read this Information Package carefully and make necessary preparation before conducting the PMR. 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 PMR.

2   Objective and Scope

2.1   Objective

The PMR 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 verify their readiness to participate in the MR 1 on 29 and 30 October 2016.

2.2   Scope

The PMR will involve two days which simulate MR 1:

- Day 1 (22 October 2016) will simulate the clearing and settlement activities on T Day, which follows clearing schedule in production after the launch of Shenzhen-Hong Kong Stock Connect
- Day 2 (23 October 2016) will simulate the clearing and settlement activities on T+1 & T+2 Days

Note:
1) GCPs who would participate in the PMR should ensure their Non-Clearing Participant clients (NCPs) would also participate in the PMR.

PMR: Clearing and Settlement on T, T+1 and T+2 Days (on 22-23 Oct 2016)

CCASS online session will be provided during the PMR 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
22 Oct 2016 (Sat)	08:30 – 20:30	22 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)
23 Oct 2016 (Sun)	08:45 – 13:30	23 Oct 2016 (Sun)*	Simulate Shanghai and Shenzhen A shares markets' money settlement on T+1 Day
23 Oct 2016 (Sun) (Optional for CCASS Participants)	16:00 – 17:55	24 Oct 2016 (Mon)	Optional for Participants to simulate Hong Kong market's 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 22 Oct 2016 (Sat) and 23 Oct 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 Connectivity Test arrangement.

3   Important Notes to CCASS Participants

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

a) Participants should use their existing CCASS Terminals (C3T) and/or Participant Gateway (PG) to access CCASS during the PMR. ***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 PMR activities on Sunday 23 October 2016*** 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 PMR, they should prepare the testing batch transfer files before the PMR.

c) PMR 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 PMR. ***If smartcard password has been reset during the PMR, the user concerned should use the latest password (i.e. after password reset in PMR) for production use on the following Monday, i.e. 24 October 2016.*** Besides, Participants should ensure that PMR participating users have appropriate user function access to perform the required CCASS activities during the PMR. **Participants' Delegated Administrators (DA) are not encouraged to revise the users function access during the PMR because it will take time to take effect**.

d) The reports/data files available in the PMR 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 PMR for preparation and execution of the PMR. In order to achieve the testing objective, PMR participating users should familiarize themselves with the requirements and procedures prior to the PMR.

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

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

4 Schedule and Arrangement

4.1 Overview

PMR will be held on <u>22 & 23 October 2016 (Saturday and Sunday)</u>. CCASS will capture the Exchange Trades and Northbound Trades executed during the PMR on 22 October 2016 and morning session of 23 October 2016 (i.e. T and T+1 Days). Selective CCASS reports/data files dated 21 October 2016 which show pre-defined data will be made available for download when CCASS online session starts on 22 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 the PMR for Participants to simulate the handling of corporate actions of A shares.

CPs are requested to coordinate with their trading partners to have trades executed during the PMR for clearing and settlement.

4.2 Schedule and Timetable

PMR: 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 :   22 October 2016 (Saturday)
Logical Date   :   22 October 2016 (T Day)

22 October 2016 (simulate T Day at 22 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 • Perform data file download, if applicable, via Report Download function *Note: T-1 day (dated 21 October 2016) reports*		• Before downloading the testing reports/data files, Participants should change the pre-defined "Report Directory" for download of reports / data files via "Report Profile

Time (approx.)	CCASS Processing		Remarks
	Hong Kong Stock Market (HKMK)	Shanghai/Shenzhen A Shares Market (MAMK/SZMK)	
22 October 2016 (simulate T Day at 22 October 2016)			
	/ data files are available for download		Maintenance" function, please refer to Appendix C for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the PMR 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. 22 October 2016* • Perform CCASS online transactions		• Refer to Appendix B1 for data setup in the PMR • Refer to Appendix B2 and B3 for suggested functions to be executed, and list of reports/data files to be checked in the PMR
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 collection	
11:45		1st SI matching	
12:00	Morning Session for Hong Kong Market Ends		
12:00	2nd BSR		

Time (approx.)	CCASS Processing		Remarks
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
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		
	6th ATI/5th STI batch validation run		
17:30		5th SI matching	

Time (approx.)	CCASS Processing		Remarks
	Hong Kong Stock Market (HKMK)	**Shanghai/Shenzhen A Shares Market (MAMK/SZMK)**	
		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: 90004)	Refer to Appendix B1(4)
19:00–19:45		Subscription instruction maintenance (Authorize function) 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)	
20:00	Final ATI/ Final STI batch validation run		
Shortly		A shares scrip payment	Refer to Appendix B1(4)

22 October 2016 (simulate T Day at 22 October 2016)			
Time (approx.)	CCASS Processing		Remarks
	Hong Kong Stock Market (HKMK)	Shanghai/Shenzhen A Shares Market (MAMK/SZMK)	
after 20:00		(for Shenzhen A shares: 70002) ; Distribution of Shenzhen Rights Shares (Underlying Stock: 70012)	
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 PMR day (23 October 2016) during CCASS online session.

T+1 Day

Execution Date :   23 October 2016 (Sunday)
Logical Date   :   23 October 2016 (T+1 Day)

	23 October 2016 (simulate T+1 Day at 23 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 the PMR • Refer to Appendix B2 and B3 for suggested functions to be executed, and list of reports/data files to be checked in the PMR
	• Perform report download / printing via Report Download function • Perform data file download, if applicable, via Report Download function *Note: Previous reports / data files (dated 22 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 C for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the PMR 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. 23 October 2016*
		Generation of CPIs by	08:00

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
	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
	2nd ATI/STI batch validation run		10:00
09:35	1st BSR		10:30
09:40	3rd SI matching		11:30
	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

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

23 October 2016 (simulate T+1 Day at 23 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

23 October 2016 (simulate T+1 Day at 23 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 :   23 October 2016 (Sunday)
Logical Date   :   24 October 2016 (Monday) (Simulate T+2 Day up to the start of Final BSR of Hong Kong market at around 15:45 (logical time))

23 October 2016 (simulate T+2 Day at 24 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 21, 22 and 23 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 C for details • PG users should avoid mixing up the directory(ies) for receiving the testing reports/data files in the PMR 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. 24 October 2016* Perform CCASS online transactions		• Refer to Appendix B1 for data setup in the PMR • Refer to Appendix B2 and B3 for suggested functions to be executed, and list of reports/data files to be checked in the PMR

23 October 2016 (simulate T+2 Day at 24 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

4.3   User Profile Setting & Logon Password

Participants' user profiles that will be applied to the commencement of the PMR will be based on the latest user profiles maintained as of the latest production image before the PMR, i.e. 21 October 2016 (Friday) day-end image.

During the PMR, Participants' DA is responsible for resetting their participating users' passwords if they are revoked. If smartcard password has been reset during the PMR, the user concerned should use the *new* password for production use on the following Monday, i.e. 24 October 2016. Participants' DA is reminded to ensure their passwords are workable and not revoked for the PMR.

As password reset services will not be provided by HKEX during the CPS, DA should keep proper record of their CCASS login passwords as of day-end image of 21 October 2016 (Friday), which will be used in the PMR.

4.4   Pilot-Market Rehearsal Environment

The PMR 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 for the details of data setup for the PMR.

4.5   Transactions to be Executed

On-line sessions will be provided during the PMR 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 PMR. Participants might refer to Appendices B2 for the suggested test script.

4.6   Report Download

Reports and/or data files available at the beginning of the PMR online session:

Below CCASS reports / data files dated **21 October 2016 (Friday)** will be available to download by Participants when CCASS online session starts on 22 October 2016 (Saturday) morning:

- Provisional Clearing Statement (CCLTN04) of Hong Kong market (HKMK) showing the pre-defined trade details with trade date as 21 October 2016 (Friday);

- Final Clearing Statement (CCLTN05) of Hong Kong market (HKMK) showing the pre-defined trade details with trade date as 20 October 2016 (Thursday); and

- Daily Stock Balance Report (CSESB01) of Hong Kong market (HKMK), Shanghai A shares market (MAMK) and Shenzhen A shares market (SZMK) showing the opening stock balance detail as of the start of PMR on 22 October 2016 (Saturday)

Reports and/or data files available during the PMR online session

- 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 PMR report retrieval session:

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 PMR.

4.7 Prior PMR 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 PMR.

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

4.8 Important Reminder for Post PMR 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 PMR are restored, if appropriate, and ready for normal business activities on the following Monday.

5   Contingency Arrangements (Updated as of 19 October 2016)

5.1   Typhoon Arrangement

<u>**On Day 1 of PMR (22 October 2016)**</u>
In case Typhoon Signal Number 8 or above is hoisted or remained in effect any time at or after 7:00 a.m. and discontinued at or before 12:00 noon on the PMR day, the clearing session of PMR will be resumed at 1:00 p.m. according to the schedule from 1:00 p.m. onwards stated in Section 4. Scheduling activities before 1:00 p.m. will be skipped.

In case Typhoon Signal Number 8 or above is hoisted or in effect any time after 7:00 a.m. and remained effective after 12:00 noon on the PMR day, Day 1 of the PMR will be cancelled.

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.

<u>**On Day 2 of PMR (23 October 2016)**</u>
In case Typhoon Signal Number 8 or above is hoisted or remained in effect any time after 7:00 a.m. and at or before 9:00 a.m. on the PMR day, the PMR will be cancelled and will not be resumed. No PMR will be re-arranged at a later date. Otherwise Day 2 of the PMR will proceed according to the schedule stated in Section 4 regardless whether Day 1 of the PMR has been completed as scheduled or not,

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. No PMR will be re-arranged at a later date.

5.2   Rainstorm Arrangement

<u>**On Day 1 of PMR (22 October 2016)**</u>
In case Black Rainstorm Warning is issued or remained in effect any time at or after 7:00 a.m. and at or before 9:00 a.m., and discontinued at or before 12:00 noon on the PMR day, the clearing session of PMR will be resumed at 1:00 p.m. according to the schedule from 1:00 p.m. onwards stated in Section 4. Scheduling activities before 1:00 p.m. will be skipped.

In case Black Rainstorm Warning is issued or in effect any time at or after 7:00 a.m. and remained effective after 12:00 noon on the PMR day, Day 1 of the PMR will be cancelled. .

<u>**On Day 2 of PMR (23 October 2016)**</u>
In case Black Rainstorm Warning is issued or remained in effect any time at or after 7:00 a.m. and at or before 9:00 a.m. on the PMR day, the PMR will be cancelled and will not be resumed. No PMR will be re-arranged at a later date. Otherwise Day 2 of the PMR will proceed according to the schedule stated in Section 4 regardless whether Day 1 of the PMR has been completed as schedule or not.

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

6   Communication Channels

Participants can call China Connect Hotline at 2979-7123 approximately 2 hours before start of the PMR activities each day to confirm whether the PMR will be proceeded according to the schedule.

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

7   Help Desk

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

APPENDIX A: Checklist for the PMR

	ITEMS TO BE CHECKED	✓
(A)	**Before PMR**	
1	Have you read and understood this document ("Shenzhen-Hong Kong Stock Connect Pilot-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 22 & 23 October 2016 for clearing and settlement in the PMR?	
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 PMR?	
5	Have you established appropriate procedures to restore your BOS upon completion of the PMR 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 PMR?	
7	Have you created a new directory for downloading the testing CCASS reports/data files during the PMR?	
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 PMR?	
9	Have you arranged IT support with appropriate system administration ID and password during the PMR in case there is any technical problem?	
(B)	**On Saturday, 22 October 2016, before executing test cases**	
1	Have you backed up the production reports / data files dated 21 & 22 October 2016 from the pre-defined report directory(ies) before executing the PMR?	
2	Have you changed the pre-defined "Report Directory" for testing report/data file download via "Report Profile Maintenance" function? Please refer to Appendix C for details.	
(C)	**After the PMR**	
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 PMR?	
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. 24 October 2016?	

APPENDIX B1: Data Setup for PMR (22 – 23 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 PMR.

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 PMR.

To facilitates Participants (who are also EPs) to perform sell transaction of Shanghai A shares on Day 1 of PMR, 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 PMR, 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
000005	70005	500,000	10,000
000006	70006	500,000	10,000
000009	70009	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	20 Oct 16	22 Oct 16	5	Buy	800	80	(64,000)
2	20 Oct 16	22 Oct 16	11	Buy	500	120	(60,000)
3	20 Oct 16	22 Oct 16	388	Sell	(300)	140	42,000
4	21 Oct 16	23 Oct 16	5	Sell	(500)	80	40,000
5	21 Oct 16	23 Oct 16	11	Buy	300	120	(36,000)
6	21 Oct 16	23 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, 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 PMR 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	22 Oct 16	B05001	5	R	1,000	HKD	HKD	(160,000)	1	D	N
2	22 Oct 16	B05001	5	D	(2,000)	HKD	HKD	160,000	1	D	N
3	23 Oct 16	B05002	388	R	3,000	HKD	HKD	0.00	1	F	N
4	23 Oct 16	B05002	388	D	(4,000)	HKD	HKD	0.00	1	F	N

Shanghai 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	22 Oct 16	B05001	90000	R	1,000	CNY	-	-	1	F	N
2	22 Oct 16	B05001	90000	D	(2,000)	CNY	-	-	1	F	N
3	23 Oct 16	B05002	90004	R	3,000	CNY	-	-	1	F	N
4	23 Oct 16	B05002	90004	D	(4,000)	CNY	-	-	1	F	N
5	22 Oct 16	B05001	90008	R	5,000	CNY	CNY	(21,000)	1	D	N
6	22 Oct 16	B05001	90008	D	(6,000)	CNY	CNY	25,200	1	D	N
7	23 Oct 16	B05002	90009	R	7,000	CNY	HKD	(225,400)	1	D	N
8	23 Oct 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	22 Oct 16	B05001	70001	R	1,000	CNY	-	-	1	F	N
2	22 Oct 16	B05001	70001	D	(2,000)	CNY	-	-	1	F	N
3	23 Oct 16	B05002	70005	R	3,000	CNY	-	-	1	F	N
4	23 Oct 16	B05002	70005	D	(4,000)	CNY	-	-	1	F	N
5	22 Oct 16	B05001	70006	R	5,000	CNY	CNY	(47,500)	1	D	N
6	22 Oct 16	B05001	70006	D	(6,000)	CNY	CNY	57,000	1	D	N
7	23 Oct 16	B05002	70009	R	7,000	CNY	HKD	(82,600)	1	D	N

	Settle. Date	Dummy Participant	Stk	Instr. Type	Quantity	Trading Currency	Settlement Currency	Settlement Amount	Stk A/C	Pymt Instr.	DI Req.
8	23 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 PMR.

(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. Please note that not all required Shenzhen A shares are pre-built with balance.

(i) A shares Cash Dividend

Shanghai A shares

	Stock (CCASS) Code	Shareholding / Record Date	Payable Date	Dividend Rate (After Tax)	Remarks^
1	600000 (90000)	22 Oct 16	23 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)	22 Oct 16	23 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)	21 Oct 16	22 Oct 16	23 Oct 16	0.2 Bonus Share per each share	Will be distributed during 3rd scrip payment run (logical time: 19:00)
2^	600007 (90007)	22 Oct 16	23 Oct 16	23 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 23 Oct 16

Shenzhen A shares

	Stock (CCASS Code)	Shareholding / Record Date	Payable Date	New Shares Listing Day	Scrip Entitlement Ratio	Remarks
1	000002 (70002)	22 Oct 16	22 Oct 16	23 Oct 16	0.2 Bonus Share per each share	Will be distributed during 2nd scrip payment run (logical time: 20:00)
2^	000005 (70005)	22 Oct 16	23 Oct 16	23 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 23 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)	24 Oct 16	22 Oct 16	27 Oct 16	28 Oct 16	08:30 – 19:00 (22 Oct 16)
2	600009 (90009)	24 Oct 16	22 Oct 16	27 Oct 16	28 Oct 16	08:45 – 13:15 (23 Oct 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)	24 Oct 16	22 Oct 16	27 Oct 16	28 Oct 16	08:30 – 19:00 (22 Oct 2016)
2	000009 (70009)	24 Oct 16	22 Oct 16	27 Oct 16	28 Oct 16	08:45 – 13:15 (23 Oct 2016)

(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)	22 Oct 16	26 Oct 16	28 Oct 16	RMB 3.40 per Offer Share	~19:00 – 19:45 (22 Oct 16) ~13:15 – 13:25 (23 Oct 16)

Shenzhen A shares

	Stock (CCASS) Code	Subscription Start	Subscription End	Payable Date	Takeover Offer Price	Function Time during Testing
1	000010 (70010)	22 Oct 16	26 Oct 16	28 Oct 16	RMB 3.40 per Offer Share	~19:00 – 19:45 (22 Oct 16) ~13:15 – 13:25 (23 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)	22 Oct 16	RMB 11.80	23 Oct 16	26 Oct 16	08:45 – 13:25 (23 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)	22 Oct 16	RMB 11.80	23 Oct 16	26 Oct 16	08:45 – 13:25 (23 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 PMR (22 – 23 October 2016)

Details	Scope
Execution Date	22 & 23 October 2016 (Saturday & Sunday)
Logical Date	22 Oct 2016 (T Day), 23 Oct 2016 (T+1 Day) & 24 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 PMR 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 PMR 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 PMR 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 PMR (22 – 23 October 2016)

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

Report Date: 21 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 21 October 2016 (re Appendix B1 (1))
CCLTN05	Final Clearing Statement	Y		Y	• Pre-set exchange trades for stocks 5, 11, 388 with trade date as 20 October 2016 (re Appendix B1 (1))
CSESB01	Daily Stock Balance Report	Y	Y	Y	• Stock balance as of start of PMR on 22 October 2016 (T Day)

Available during the online and report retrieval sessions

Report Date: 22, 23 & 24 October 2016
        (reflecting CCASS activities performed during the PMR)

		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
							CSEMN29
	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 Reports*						
	CRMSD07	Intra-day Mainland Settlement Deposit Payable Report (Shanghai)		Y			N/A
	CRMSD09	Intra-day Mainland Settlement Deposit Payable Report (Shenzhen)		Y			N/A

	Report		HK Market (HKMK)	A Shares Markets (MAMK & (SZMK)	Global Market (GLOB)	Data file	N/A on T+2
	CRMSD01	Mainland Settlement Deposit Payable Report (Shanghai)		Y			N/A
	CRMSD04	Mainland Settlement Deposit Payable Report (Shenzhen)		Y			N/A
	Day-end Reports						
	CCMSU04	Special-use Collateral Balance Report			Y		N/A
	CCMMV01	Participant Collateral Account Movement Report			Y		N/A
	Day-end Report (Monthly)						
Portfolio Fee Report	CCDPC02	Monthly Portfolio Fee Collection Report of China Connect Markets (month-end report dated 23 Oct 2016*) with portfolio fee calculated for the days of October 2016 with simulated Exchange Rate on 30 Sept 2016 *23 Oct 2016 is treated as month-end for the generation of this report in the PMR		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 PMR.

APPENDIX C : 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 PMR

   (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 PMR; and
   (ii) access to the pre-defined directory(ies) to retrieve the downloaded testing CCASS reports / data files during the PMR.

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

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

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 PMR will NOT be carried forward to the production environment on the following Monday, i.e. 24 October 2016.