

CSC Activity Rundown for STAR Shares Inclusion PRT by SSE on 30 January 2021

Time	Activities
29 January 2021 (Friday) – After Market Close	
After 5:00pm	<ul style="list-style-type: none"> <input type="checkbox"/> For all CCCG/BSS sessions, ensure change, if any, to network configuration is properly completed <input type="checkbox"/> Ensure all CCCG/BSS components (including network routers) are powered-on after trading hours <input type="checkbox"/> Ensure the production database of in-house / back-office systems are properly backed-up before the PRT. <p>Notes:</p> <ul style="list-style-type: none"> • <i>For BSS, please do not input any next day requests after trading hours on Friday (i.e. requests intended for submission to host on the following trading day, since next day requests will be submitted to OTP-CSC host during PRT and will not be available on the following trading day).</i> • <i>After PRT, CCEPs are also reminded to clean up the next day requests (if any) to ensure that these testing orders will not be carried forward to the production on the following trading day.</i> • <i>No enrollment is required for OMD-CC.</i>
30 January 2021 (Saturday)	
Ready for Market Open	
Before 9:00am	<p><u>Logon to OTP-CSC Host</u></p> <p>For CCCG/BSS</p> <ul style="list-style-type: none"> <input type="checkbox"/> Connect to CCCG for all CCCG sessions (including Trading and Drop Copy sessions). <input type="checkbox"/> Logon using the assigned Comp ID(s) and production password for all CCCG sessions (including Trading and Drop Copy sessions).
Opening Call Auction	
9:15am – 9:25am	<ul style="list-style-type: none"> <input type="checkbox"/> The opening call auction session will run from 9:15am – 9:25am. <input type="checkbox"/> Simulate real-life trading activities (in terms of order input, pattern and volume). <input type="checkbox"/> Tag BCAN to each of the orders, invalid/ unregistered BCAN will be rejected during the PRT. <input type="checkbox"/> Take note of saleable quantities of eligible stocks on hand. <p>Note:</p> <ul style="list-style-type: none"> <input type="checkbox"/> <i>OTP-CSC will start to accept China Connect orders for SSE/SZSE market from 9:10am. However, these orders will only be processed according to the timetable of SSE/SZSE.</i>
Morning Continuous Auction Session	
9:30am – 10:30am	<ul style="list-style-type: none"> <input type="checkbox"/> The continuous auction session of SSE/SZSE will run from 9:30am – 10:30am. <input type="checkbox"/> Simulate real-life trading activities (in terms of order input, pattern and volume). <input type="checkbox"/> Tag BCAN to each of the orders, invalid/ unregistered BCAN will be rejected during the PRT. <input type="checkbox"/> Take note of saleable quantities of eligible stocks on hand. <p>Notes:</p> <ul style="list-style-type: none"> <input type="checkbox"/> <i>CCEPs who do not follow the testing guidelines or conduct frivolous activities during the PRT may be suspended from further participation in the PRT without prior warning.</i> <input type="checkbox"/> <i>OTP-CSC will accept China Connect orders from 9:25am – 10:31am.</i>

Time	Activities
	However these orders will only be processed according to the timetable of SSE/SZSE.
Exchange Intervention	10:31am
Close	10:32am
Afternoon Continuous Auction Session	
10:35am – 11:30am	<input type="checkbox"/> Continuous Auction Session will run from 10:35am – 11:27am. <input type="checkbox"/> Closing Call Auction Session will run from 11:27am – 11:30am. <input type="checkbox"/> Simulate real-life trading activities (in terms of order input, pattern and volume). <input type="checkbox"/> Tag BCAN to each of the orders, invalid/ unregistered BCAN will be rejected during the PRT. <input type="checkbox"/> Take note of saleable quantities of eligible stocks on hand. Note: <input type="checkbox"/> OTP-CSC will start to accept China Connect orders from 10:34am to 11:31am. However, these orders will only be processed according to the timetable of SSE/SZSE.
Exchange Intervention	11:31am
Day Close	11:35am
11:35am – 12:00noon	For CCCG and China Connect Drop-Copy Sessions : <input type="checkbox"/> Logout and terminate CCCG and China Connect Drop-Copy sessions. <input type="checkbox"/> Perform end-of-trading procedures, if any, to ensure database integrity. <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during this test from BSS (if applicable).
Download Day-end Trade File	
12:00noon – 1:00pm	Download the following file by using production user ID with “TO” user group (i.e. user ID of MXXXXXTOXXX) and production password through ECP <input type="checkbox"/> Trade file for SSE/SZSE (from 12:00noon) and check the accuracy of trade details

Notes:

- 1) Post test verification session will not be provided.
- 2) Initial sellable quantities at the start of PRT will be same as the stock holdings after day end on 29 January 2021 in the production environment. Please take note the saleable quantities of stocks on hand when placing sell orders. For STAR shares, only buy orders will be allowed as there will be no sellable quantity of the relevant shares.
- 3) PRT is applicable to CCEPs who have submitted prior registration form to HKEX.
- 4) CCEPs already rolled out pre-trade checking function for institutional investor ID (IIID), please use IIID that opened at or before 1 February 2021.
- 5) All OMD-CC messages disseminated during the PRT should be treated as non-production data and have to be cleaned up afterwards.
- 6) Real-time price data of Northbound test securities will also be available from the Market Data Portal after market open till market close during the PRT. URL of the portal is: <http://203.78.5.208/MDP> .

Notes on Order Input for the practice session

The following notes on order input are applicable for Opening Call Auction, Continuous Auction Sessions and Closing Call Auction Session of Northbound Trading

General

- Orders to be input should be at prices within +/- 10% (+/- 20% for STAR shares and ChiNext shares) from previous closing price.
- Buy orders should not be below the current best bid price/ the latest trade price / the previous closing price (as the case may be) by more than 3%.
- For STAR shares and ChiNext shares, buy order should be $\leq 102\%$ of reference price; sell order should be $\geq 98\%$ of reference price.
- Maximum order size is 1,000,000 shares (100,000 shares for STAR shares and 300,000 shares for ChiNext shares).
- Cancel outstanding orders as far as possible.
- Both buy and sell orders are required to tag with BCANs.

Short Selling Order

- A Short Selling order for a Short Selling Security shall not be input into the OTP-CSC at a price lower than the most recent execution price for that Short Selling Security or, if there have been no executed trades for that Short Selling Security on the relevant OTP-CSC trading day, the previous closing price for that Short Selling Security.
- Short Selling order must be in multiples of 100 shares. For STAR shares, short selling order must be in multiples of 1 share but should not be less than 200 shares. A short sale of STAR shares of less than 200 shares is allowed provided that the short selling order relates to the sale of all, and not part, of the shareholdings held in respect of a Short Selling Security.
- Any Short Selling order of a Short Selling Security that, if executed, will cause the 1% daily limit to be exceeded during the course of an OTP-CSC trading day will be rejected by the OTP-CSC.

Sell Order and Buy Order for Pre-Trade Checking Function for Institutional Investors

- For those supporting pre-trade checking function for institutional investors, input Institutional Investor ID (IIID) for sell orders and, if applicable, buy orders.

Contingency Arrangements on Typhoon, Extreme Conditions and Rainstorm Warning on the Day of PRT

- In case Typhoon Signal No. 8 or above or Extreme Conditions or Black Rainstorm Warning is issued/ announced or continues to be in force anytime from 7:00am to before 9:00am on the day of PRT, the PRT will be cancelled and will not be resumed for the rest of the day.
- In case Typhoon Signal No. 8 or above or Extreme Conditions is issued on or after 9:00am on the day of PRT, the PRT will be terminated 15 minutes thereafter.
- In case Black Rainstorm Warning is issued on or after 9:00am on the day of PRT, the PRT will continue until completion.
- In any case, all participating CCEPs should complete the appropriate day-end works including file / database backup, system restoration / fallback and etc. before, during and / or after the PRT.