

CSC Activity Rundown for Merger of Main Board and SME Board Market Rehearsal by SZSE on 20 March 2021

Time	Activities
19 March 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 market rehearsal. <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 market rehearsal and will not be available on the following trading day).</i> • <i>After market rehearsal, 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>
20 March 2021 (Saturday)	
Ready for Market Open	
Before 9:00am	<p>Logon to OTP-CSC Host</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 the password “Ab123456” 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, however, unregistered BCAN will not be rejected during the market rehearsal. <input type="checkbox"/> Take note of saleable quantities of eligible stocks on hand with reference to Attachment 2. <p>Note:</p> <ul style="list-style-type: none"> • <i>OTP-CSC will start to accept China Connect orders for SZSE market from 9:10am. However, these orders will only be processed according to the timetable of SZSE.</i>
Morning Continuous Auction Session	
9:30am – 10:30am	<ul style="list-style-type: none"> <input type="checkbox"/> The continuous auction session of 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, however, unregistered BCAN will not be rejected during the market rehearsal. <input type="checkbox"/> Take note the saleable quantities of eligible stocks on hand with reference to Attachment 2. <p>Notes:</p> <ul style="list-style-type: none"> • <i>CCEPs who do not follow the testing guidelines or conduct frivolous activities during the market rehearsal may be suspended from further</i>

Time	Activities
	<p><i>participation in the market rehearsal without prior warning.</i></p> <ul style="list-style-type: none"> • <i>OTP-CSC will accept China Connect orders from 9:25am – 10:31am. However these orders will only be processed according to the timetable of SZSE.</i>
Exchange Intervention	10:31am
Close	10:32am
Afternoon Continuous Auction Session	
10:35am – 11:30am	<ul style="list-style-type: none"> <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, however, unregistered BCAN will not be rejected during the market rehearsal. <input type="checkbox"/> Take note the saleable quantities of eligible stock on hand with reference to Attachment 2. <p>Note:</p> <ul style="list-style-type: none"> • <i>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 SZSE.</i>
Exchange Intervention	11:31am
Day Close	11:35am
11:35am – 12:00noon	<p>For CCCG and China Connect Drop-Copy Sessions :</p> <ul style="list-style-type: none"> <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	<p>Download the following file by using production user ID with “TO” user group (i.e. user ID of MXXXXXTOXXX) and production password through ECP</p> <ul style="list-style-type: none"> <input type="checkbox"/> Trade file for SZSE (from 12:00noon) and check the accuracy of trade details

Notes:

- 1) Post test verification session will not be provided.
- 2) Market rehearsal is applicable to CCEPs who have submitted prior registration form to HKEX.
- 3) CCEPs already rolled out pre-trade checking function for institutional investor ID (IIID), please use IIID that opened at or before 25 January 2021.
- 4) All OMD-CC messages disseminated during the market rehearsal should be treated as non-production data and have to be cleaned up afterwards.
- 5) 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 market rehearsal. URL of the portal is: <http://203.78.5.208/MDP>.

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

- 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 market rehearsal, the market rehearsal 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 market rehearsal, the market rehearsal will be terminated 15 minutes thereafter.
- In case Black Rainstorm Warning is issued on or after 9:00am on the day of market rehearsal, the market rehearsal 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 market rehearsal.