

Activity Rundown for OCG-C Practice Session on 18 September 2021

Time	Activities
17 September 2021 (Friday) – After Market Close	
After 17:00	<ul style="list-style-type: none"> <input type="checkbox"/> For all OCG-C/BSS sessions, ensure change, if any, to network configuration is properly completed. <input type="checkbox"/> Ensure all OCG-C/NSTD/BSS components (including network routers and workstation) 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 Practice Session. <input type="checkbox"/> Ensure the BSS system version used for the Practice Session is OCG-C compatible if EP has new BSS version for OCG-C rollout. <input type="checkbox"/> For those BSS which are not going to participate in the Practice Session, ensure that each of these BSS is not connected to the OCG-C, to avoid receiving the testing data. <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-C host during Practice Session and will not be available on the following trading day).</i> • <i>After Practice Session, EPs are also reminded to clean up the next day requests (if any) to ensure that these testing orders will not be carried forward to the production on the following trading day.</i> • <i>All OMD-C messages disseminated during the Practice Session should be treated as non-production data. OMD-C Clients should clean up these data after the Practice Session.</i>
18 September 2021 (Saturday)	
Before 9:00	<p><u>Logon to OTP-C Host</u></p> <p>For OCG-C/NSTD</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform Administrator Logon to ET Trade Speed Station. <input type="checkbox"/> Perform logon for OCG-C sessions (including Trading and Drop Copy sessions) by using password “Ab123456”. <input type="checkbox"/> Perform ET Trade Speed Station start-of-trading procedure. <input type="checkbox"/> Perform Trader logon. <input type="checkbox"/> Note: If EP encounters any issue on ET Trade Speed Station, please directly contact ET Trade Customer Service Hotline at 2880-8601 or by email to cs@etnet.com.hk. <p>For OCG-C/BSS</p> <ul style="list-style-type: none"> <input type="checkbox"/> Connect to OCG-C for all OCG-C sessions (including Trading and Drop Copy sessions). <input type="checkbox"/> Logon using the assigned Comp ID and password “Ab123456” for all Trading and Drop Copy OCG-C sessions. <input type="checkbox"/> After 9:00am, please ensure order(s) and/or trade(s) must be submitted from <u>ALL</u> subscribed OCG-C trading sessions. <p><u>HSN Switch Status</u> <i>(Applicable to EP using HSN connection and take note)</i></p> <p>Primary Switch : New software version and active</p> <p>Secondary Switch : Old software version and active</p>

Time	Activities
Pre-opening Session (POS)	
9:00 – 9:30	<ul style="list-style-type: none"> <input type="checkbox"/> The Pre-Opening Session (POS) consists of: <ul style="list-style-type: none"> - Order Input period (9:00 - 9:15) - No-cancellation period (9:15 - 9:20) - Random Matching period (9:20 - 9:22 [random matching start time]) - Order Matching (9:20 [random start time] – completion of order matching [variable end time]) - Blocking period (upon completion of order matching [variable end time] - 9:30) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction pattern and volume) during the POS. <input type="checkbox"/> Input manual trades during the POS. <input type="checkbox"/> Ensure that the BSS/NSTD has the ability to cope with various trading statuses during the POS. <input type="checkbox"/> Where applicable, verify the BSS/NSTD has the ability to correctly display Indicative Equilibrium Prices/Volume, Order Imbalance and Direction, Reference Price and Price Limits on the trading screen for the POS.
Continuous Trading Session (CTS) – Morning Session	
9:30 – 12:30	<ul style="list-style-type: none"> <input type="checkbox"/> The CTS consists of: <ul style="list-style-type: none"> - Without VCM monitoring (09:30 – 09:45) - With VCM monitoring (09:45 – 12:30) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction pattern and volume) during the continuous trading session. For Liquidity Provider and Market Maker: <ul style="list-style-type: none"> - Submit market making orders or quotes on all their assigned products. <input type="checkbox"/> Where applicable, input orders on VCM securities to trigger VCM cooling-off period and input order (within and outside the price limit) during the VCM cooling-off period. <input type="checkbox"/> Where applicable, verify the BSS/NSTD has the ability to correctly display the reference price, upper and lower limits, start and end time of the VCM cooling-off period. <input type="checkbox"/> Please note that during 10:30 to 10:45, HKEX will generate orders from stock code 5000 to 17000 and disseminate market data on OMD-C datafeeds. <u>Notes:</u> <ul style="list-style-type: none"> • <i>Please note that EPs who do not follow the testing guidelines or conduct frivolous activities during the Practice Session may be suspended from further participation in the Practice Session without prior warning.</i>
Exchange Intervention	
12:30 – 12:31	<ul style="list-style-type: none"> <input type="checkbox"/> EP using HSN should log out the OCG-C session after 12:30. <i>(Applicable to EP using HSN connection and take note)</i> <input type="checkbox"/> EP should not submit order until afternoon continuous trading session opens. <input type="checkbox"/> EP using SDNet/2 connection need not to log out the OCG-C session.

Time	Activities
Mid-Day Close	
12:31 – 13:35	<input type="checkbox"/> All HSN Secondary switch will be upgraded to new software version. <i>(Applicable to EP using HSN connection and take note)</i> HSN Switch Status <i>(Applicable to EP using HSN connection and take note)</i> Primary Switch : New software version and active Secondary Switch : New software version and active
Order Cancellation	
13:35 – 13:45	<input type="checkbox"/> EP using HSN needs to logon the OCG-C sessions (including Trading and Drop Copy sessions) again by using the assigned Comp ID and password “ Ab123456 ” or the password used in CTS - Morning Session. <i>(Applicable to EP using HSN connection and take note)</i>
Continuous Trading Session (CTS) – Afternoon Session	
13:45 – 15:25	<input type="checkbox"/> The CTS consists of: <ul style="list-style-type: none"> - Without VCM monitoring (13:45 – 14:00) - With VCM monitoring (14:00 – 15:55) - Without VCM monitoring (15:55 – 16:15) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction pattern and volume) during the continuous trading session. For Liquidity Provider and Market Maker: <ul style="list-style-type: none"> - Submit market making orders or quotes on all their assigned products. <input type="checkbox"/> Where applicable, input orders on VCM securities to trigger VCM cooling-off period and input order (within and outside the price limit) during the VCM cooling-off period. <input type="checkbox"/> Where applicable, verify the BSS/NSTD has the ability to correctly display the reference price, upper and lower limits, start and end time of the VCM cooling-off period. <input type="checkbox"/> Please note that during 14:30 to 14:45, HKEX will generate orders from stock code 5000 to 17000 and disseminate market data on OMD-C datafeeds. <input type="checkbox"/> After input order and execute trade, EPs using HSN should logout OTP-C host before 15:25 to prepare for HSN primary switch resumed. <i>(Applicable to EP using HSN connection and take note)</i> <input type="checkbox"/> EP using SDNet/2 connection to OCG-C session can conduct trading activities from 13:45 to 16:15. HSN Switch Status <i>(Applicable to EP using HSN connection and take note)</i> Primary Switch : New software version and active Secondary Switch : New software version and active
Continuous Trading Session (CTS) – Afternoon Session (HSN Primary Switch Powr Off)	
15:25 – 15:45	<input type="checkbox"/> HSN Primary Switch will be power off. EP using HSN may experience session timeout. <i>(Applicable to EP using HSN connection and take note)</i> HSN Switch Status <i>(Applicable to EP using HSN connection and take note)</i> Primary Switch : New software version and power off Secondary Switch : New software version and active

Time	Activities
Continuous Trading Session (CTS) – Afternoon Session	
15:45 – 16:15	<input type="checkbox"/> EP using HSN need to logon the OCG-C sessions (including Trading and Drop Copy sessions) again by using the assigned Comp ID and password “ Ab123456 ” or the password used in CTS - Afternoon Session. <i>(Applicable to EP using HSN connection and take note)</i> <input type="checkbox"/> Input order and execute trade to simulate real-life trading activities (in terms of transaction types, pattern and volume) during the CTS.
Closing Auction Session (CAS)	
16:15 – 16:25	<input type="checkbox"/> The closing auction session consists of: <ul style="list-style-type: none"> - Reference Price Fixing Period (16:15 – 16:16) - Order Input Period (16:16 - 16:21) - No-Cancellation Period (16:21 - 16:23) - Random Closing Period (16:23 - 16:25 [random close time]) - Order Matching (16:23 [random start time] - completion of matching [variable end time]) - Day Close upon completion of matching <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction pattern and volume) during the CAS. <input type="checkbox"/> Input manual trades during the CAS. <input type="checkbox"/> Amend/cancel some of the outstanding limit orders carried forward from the CTS: <ul style="list-style-type: none"> - Ensure the BSS/NSTD can handle the transition from the CTS to the CAS. - Ensure the BSS/NSTD has the ability to cope with various trading statuses during the CAS. - Where applicable, verify the BSS/NSTD has the ability to correctly display Indicative Equilibrium Prices/Volume, Order Imbalance and Direction, Reference Price, Price Limits and closing prices on the trading screen for the CAS. - Test the BSS/NSTD has the ability to handle auction matching trades related to orders input during the CTS and CAS. <p>For Market Makers choosing not to carry forward quotes to the CAS:</p> <ul style="list-style-type: none"> - Verify the BSS has the ability to withdraw large number of outstanding orders for market making securities in an efficient and effective manner.
Day Close – upon completion of matching	
16:25 – 16:30	For OCG-C/NSTD <ul style="list-style-type: none"> <input type="checkbox"/> Perform trader logout. <input type="checkbox"/> Perform ET Trade Speed Station end-of-trading procedure. <input type="checkbox"/> Logout and terminate OCG-C session. <input type="checkbox"/> Logout all ET Trade Speed Station. For OCG-C/BSS <ul style="list-style-type: none"> <input type="checkbox"/> Logout and terminate OCG-C session. <input type="checkbox"/> Perform end-of-trading procedures, if any, to ensure database integrity. <input type="checkbox"/> Clean up the transaction data (e.g. orders and trades) entered during the Practice Session from BSS (if applicable). <input type="checkbox"/> Restore the data and proper BSS production configuration for following Monday, if necessary.

Time	Activities
	<p>Notes:</p> <ul style="list-style-type: none"> • Keep all OCG-C/BSS/NSTD components powered-on throughout the weekend after the Practice Session. • All OMD-C messages disseminated during the Practice Session should be treated as non-production data. OMD-C Clients should clean up these data after the Practice Session. • HSN Network Fallback Verification Test will be arranged during 20:00 – 21:00. EPs who will participate in the HSN Network Fallback Verification Test should refer to the detailed activity rundown for HSN Switch Software Upgrade Readiness Test. (Applicable to EP using HSN connection and take note)
20 September 2021 (Monday)	
Before 08:30	<p>Logon to OTP-C Host</p> <p>For OCG/NSTD</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform Administrator Logon to ET Trade Speed Station. <input type="checkbox"/> Perform logon for OCG sessions (including Trading and Drop Copy sessions) by using the production password. <input type="checkbox"/> Perform ET Trade Speed Station start-of-trading procedure <input type="checkbox"/> Perform Trader logon. <p>Note: If EP encounters any issue on ET Trade Speed Station, please directly contact ET Trade Customer Service Hotline at 2880-8601 or by email to cs@etnet.com.hk</p> <p>For OCG/BSS:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform logon for OCG sessions (including Trading and Drop Copy Sessions) by using production password.

Notes:

- (1) The stock database at the open of 13 September 2021 will be used as the stock database for the practice session.
- (2) EPs who will turn on OCG-C/NSTD during the optional Practice Sessions they are required to separately inform ET Trade Limited at 2880-8601 to make pre-arrangement by 16 September 2021 (Thursday) and a fee will be chargeable by ET Trade Limited.
- (3) Contingency Arrangements upon issuance of Typhoon, Extreme Conditions and /or Rainstorm Warning Signal on the day of practice session.
 - i. In case Typhoon Signal No. 8 or above, Extreme Conditions and / or Black Rainstorm Warning is issued or continues to be in force anytime from 7:00am to before 9:00am, , the practice session will be cancelled and will not be resumed for the rest of the day.
 - ii. In case Typhoon Signal No. 8 or above or Extreme Conditions is issued on / or after 9:00am on the day of practice session, the practice session will be terminated 15 minutes thereafter.
 - iii. In case Black Rainstorm Warning is issued on / or after 9:00am on the day of practice session, the practice session will continue until completion.
 - iv. In any case, all participating EPs should complete the appropriate day-end work including file/ database backup and restoration, system restoration/ fallback and so on to ensure there will be no interruption on the next trading day.

- (4) Should EPs have any query or identify any irregularities during the Practice Session, please contact the following Participant Support Hotlines:

<u>Support Hotline</u>	<u>Telephone Number</u>	<u>Email Address</u>	<u>Service Hours</u>
Hosting Services	2211 6080	hsservicedesk@hkex.com.hk	24 hours
For BSS Support	2840 3351	bsssupport@hkex.com.hk	08:30 to 16:30 on 18 SEPT 2021
For General Enquiry	2840 3626	otpc@hkex.com.hk	08:30 to 16:30 on 18 SEPT 2021
For OMD-C Enquiry	2211 6558	IVSupport@hkex.com.hk	08:30 to 16:30 on 18 SEPT 2021