

Activity Rundown for Practice Session on 11 December 2021

Time	Activities
10 December 2021 (Friday) – After Market Close	
After 5:00pm	<ul style="list-style-type: none"> <input type="checkbox"/> For all BSS sessions, ensure change, if any, to network configuration is properly completed. <input type="checkbox"/> Ensure all 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"/> For those BSS which are not going to participate in the test, 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 trading requests after trading hours on Friday (i.e. requests intended for submission to OTP-C 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 trading 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>
11 December 2021 (Saturday)	
Before 9:00am	<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(s) 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 ALL subscribed OCG-C trading sessions.
Pre-opening Session (POS)	
9:00am – 9:30am	<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 (9:00am - 9:15am) - No-cancellation Period (9:15am - 9:20am) - Random Matching Period (9:20am - 9:22am [Random Matching Start Time]) - Order Matching (9:20am [Random Matching Start Time] – Completion of Order Matching [Variable End Time])

Time	Activities
	<ul style="list-style-type: none"> - Blocking Period (Upon Completion of Order Matching [Variable End Time] - 9:30am) <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.
Continuous Trading Session (CTS)	
9:30am – 12:00noon	<ul style="list-style-type: none"> <input type="checkbox"/> The Continuous Trading Session consists of: <ul style="list-style-type: none"> - Without VCM monitoring (9:30am - 9:45am) - With VCM monitoring (9:45am - 11:40am) - Without VCM monitoring (11:40am - 12:00noon) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction pattern and volume) during the continuous trading session. <p>For Liquidity Provider and Market Maker:</p> <ul style="list-style-type: none"> - Submit market making orders or quotes on all their assigned products. <p>Notes: <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></p>
Closing Auction Session (CAS)	
12:00noon -12:10pm	<ul style="list-style-type: none"> <input type="checkbox"/> The Closing Auction Session (CAS) consists of: <ul style="list-style-type: none"> - Reference Price Fixing Period (12:00noon - 12:01pm) - Order Input Period (12:01pm - 12:06pm) - No-Cancellation Period (12:06pm - 12:08pm) - Random Closing Period (12:08pm - 12:10pm [Random Close Start Time]) - Order Matching (12:08pm [Random Matching Start Time] - Completion of Order Matching [Variable End Time]) - Day Close Upon Completion of Order 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.
Day Close – upon completion of matching	
12:10pm	<p>For OCG-C/NSTD</p> <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. <p>For OCG-C/BSS</p> <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.

Time	Activities
	<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. Notes: <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>
Download Day-end Trade File Session	
12:45pm – 2:00pm	<input type="checkbox"/> Day-end trade file in Central Trade Feed (CTF) format will be available from 12:45pm to 2:00pm. EPs are required to login Electronic Communication Platform (ECP) (https://www.ecp.hkex.com.hk/) by inputting the production user ID with the “TO” user group (i.e. user ID of MXXXXXTOXXX) and production password.
13 December 2021 (Monday)	
Before 8:30am	<u>Logon to OTP-C Host</u> For OCG-C/NSTD <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 the production password. <input type="checkbox"/> Perform ET Trade Speed Station start-of-trading procedure <input type="checkbox"/> Perform Trader logon. 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 For OCG-C/BSS: <input type="checkbox"/> Perform logon for OCG-C sessions (including Trading and Drop-Copy Sessions) by using production password.
14 December 2021 (Tuesday) to 20 December 2021 (Monday)	
After 9:00am of 14 December 2021	<input type="checkbox"/> Download a report of Trading Fee, SFC Transaction Levy and FRC Transaction Levy generated from transactions in the Practice Session from ECP (https://www.ecp.hkex.com.hk/) by inputting the production user ID with the “TO” user group (i.e. user ID of MXXXXXTOXXX) and production password to verify the calculated fee and levies amount, and follow up on any discrepancy found.

Notes:

- (1) The stock database at the open of 15 November 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 9 December 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>
For BSS Support	2840 3351	bsssupport@hkex.com.hk
For General Enquiry	2840 3626	otpc@hkex.com.hk
For OMD-C Enquiry	2211 6558	IVSupport@hkex.com.hk