

Attachment 3 : OTP- C Test Rundown for New HSN Connectivity Test

Time	Activities
Friday (19 JUL 2019)	
After 17:00	<ul style="list-style-type: none"> <input type="checkbox"/> For all OCG/BSS sessions, ensure change, if any, to network configuration is properly completed <input type="checkbox"/> Ensure all OCG/NSTD/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 <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, to avoid receiving the testing data <input type="checkbox"/> For all existing production BSS, please do not input any next day requests after trading hours on Friday (i.e., requests intended for submission to OTP-C on the following trading day, since next day requests will be submitted to OTP-C during the Rollout Test and will not be available on the following trading day).
Saturday (20 JUL 2019)	
HSN Connected to New Firewalls and Network Switches	
Before 11:00	<p><u>Logon to OTP-C Host (applicable to EPs with prior registration)</u></p> <p>For production OCG/BSS connecting to HSN and production OCG/NSTD (applicable to EP being invited by ET Trade Ltd):</p> <ul style="list-style-type: none"> <input type="checkbox"/> Connect to OCG for OCG sessions (including Trading and Drop Copy sessions) specified on the participation form. <input type="checkbox"/> Logon using the assigned Comp ID and password "Ab123456" for Trading and Drop Copy OCG sessions. Password should not be changed for the whole trading session.
Pre-opening Session	
11:00 – 11:30	<ul style="list-style-type: none"> <input type="checkbox"/> The pre-opening session consists of <ul style="list-style-type: none"> - Order Input period (11:00 – 11:15) - Pre-order Matching period (11:15 – 11:20) - Order Matching period (11:20 – 11:28) - Blocking period (11:28 – 11:30) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the pre-opening session.
Continuous Trading Session (CTS)	
11:30 – 13:00	<ul style="list-style-type: none"> <input type="checkbox"/> The CTS consists of <ul style="list-style-type: none"> - Without VCM monitoring (11:30 – 11:45) - With VCM monitoring (11:45 – 12:40) - Without VCM monitoring (12:40 – 13:00) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the CTS. <input type="checkbox"/> Please note that during 11:00 to 11:15, HKEX will generate a high number of orders from stock code 5000 to 17000 and disseminate market data at high rate on OMD-C datafeeds. <p><u>Note :</u> EPs are strictly advised to adhere to following order input requirement during the Rollout Test :</p> <ul style="list-style-type: none"> • Order price MUST NOT be more than +/- 20 spreads deviated from the nominal price. • Number of open (i.e., outstanding) orders should be not more than 5%

Time	Activities
Exchange Intervention from 13:00 to 13:05	
Close at 13:05	
Order Cancel from 13:30 to 14:00	
Continuous Trading Session (CTS)	
14:00 – 16:00	<input type="checkbox"/> The CTS consists of <ul style="list-style-type: none"> - Without VCM monitoring (14:00 – 14:15) - With VCM monitoring (14:15 – 15:40) - Without VCM monitoring (15:40 – 16:00) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the CTS. <input type="checkbox"/> Please note that during 14:00 to 14:15, HKEX will generate a high number of orders from stock code 5000 to 17000 and disseminate market data at high rate on OMD-C datafeeds. <p>Note : EPs are strictly advised to adhere to following order input requirement during the Rollout Test :</p> <ul style="list-style-type: none"> • Order price MUST NOT be more than +/- 20 spreads deviated from the nominal price. • Number of open (i.e., outstanding) orders should be not more than 5%
Closing Auction Session	
16:00 – 16:10	<input type="checkbox"/> The closing auction session consists of <ul style="list-style-type: none"> - Reference Price Fixing Period (16:00 – 16:01) <ul style="list-style-type: none"> ➤ Reference price based on the median of 5-snapshot nominal prices in the last minute of CTS ➤ Order input, amendment and cancellation : No - Order Input Period (16:01 – 16:06) <ul style="list-style-type: none"> ➤ Acceptable order types to input : at-auction and at-auction limit ➤ Order amendment and cancellation : Yes - No Cancellation Period (16:06 – 16:08) <ul style="list-style-type: none"> ➤ Acceptable order types to input : at-auction and at-auction limit ➤ Order amendment and cancellation : No - Random Closing Period (16:08 – 16:10 [random close time]) <ul style="list-style-type: none"> ➤ Acceptable order types to input : at-auction and at-auction limit ➤ Order amendment and cancellation : No - Order matching Period (16:08 – completion of matching [variable end time]) - Day Close (upon completion of matching) <input type="checkbox"/> Simulate real-life trading activities (in terms of transaction types, pattern and volume) during the closing auction session.
Day Close	
16:10 – 17:00	For production OCG/BSS connecting to HSN and production OCG/NSTD (applicable to EP being invited by ET Trade Ltd): <ul style="list-style-type: none"> <input type="checkbox"/> Logout and terminate OCG 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 this test from BSS (if applicable) <p>After the Connectivity Test , 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</p>

Time	Activities
	Leave all off-floor trading devices components powered-on throughout the weekend.
HSN Fallback to the to-be-replaced Firewalls and Network Switches	
HSN Network Fallback Verification Test	
21:30 – 22:30	<p>Log on to OTP-C Host</p> <p>For production OCG/BSS connecting to HSN and production OCG/NSTD (applicable to EP being invited by ET Trade Ltd):</p> <ul style="list-style-type: none"> <input type="checkbox"/> Connect to OCG for OCG sessions (including Trading and Drop Copy sessions) specified on the booking form. <input type="checkbox"/> Logon using the assigned Comp ID and password “Ab123456” to logon Trading and Drop Copy OCG sessions. <p>After completion of HSN Network Fallback Verification Test</p> <ul style="list-style-type: none"> <input type="checkbox"/> Logout and terminate OCG session <input type="checkbox"/> Perform end-of-trading procedures, if any, to ensure database integrity <input type="checkbox"/> Restore the data and proper BSS production configuration for the following Monday, if necessary
Complete and Return Feedback Form	
After 22:30	<ul style="list-style-type: none"> <input type="checkbox"/> Complete and return the HSN Connectivity Test Result Confirmation Form to HKEX Hosting Service Desk by fax or email (Fax No.: (852) 2462 0722 Email: hsservicedesk@hkex.com.hk)
Monday (22 JUL 2019)	
Before 08:30	<p>Log on to OTP-C host in production environment</p> <p>For OCG/BSS/NSTD:</p> <ul style="list-style-type: none"> <input type="checkbox"/> Perform NSTD/BSS trading system log on to host and trader sign on if applicable <input type="checkbox"/> Prepare for trading from 9:00am

Note: EPs who do not follow the testing guidelines or conduct frivolous activities during the Connectivity Test will be suspended from further participation in the Connectivity Test without prior notice.

<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	10:30 to 16:30
For General Enquiry	2840 3626	otpc@hkex.com.hk	10:30 to 15:00