Fax : (852)25090724 / (852)28770017

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| **Application Form for OAPI Verification** **Pre-Trade Risk Management (PTRM)** **System Implementation** |
| **Exchange Participant: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_****The OAPI program is developed from the following Exchange-provided library: (Please put a “√” in the appropriate box)****❒ Windows Server 2008 (32-bit)**  **❒ Red Hat Enterprise Linux 5 (32-bit)**  **❒ SunOS 5.10****❒ Windows Server 2008 (64-bit)**  **❒ Red Hat Enterprise Linux 5 (64-bit)****Version number of Operating System used by the OAPI program: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_****The OAPI program is developed for:**  **❒ Network Gateway(NG) ❒ Central Gateway(CG) ❒ Both NG and CG** **Our OAPI program will perform the following function(s): (Please put a “√” in the appropriate box)*** **Market Making Support Mass Quote Transaction (MO96) ❒ Yes ❒ No**

(must support items 1(A) in the Test Script)* **Trading**

(must support items 1(B) in the Test Script)**Price Alteration Logic for our OAPI program: (Please put a “√” in the appropriate box)*** **Use Alteration Transaction (MO33)**
* **Use Order Cancellation + New Order Entry Transactions (MO4 + MO31)**
* **Use Both Alteration Transaction (MO33) and Order Cancellation + New Order Entry Transactions (MO4 + MO31)**
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**Important: Exchange Participants and OAPI Developers must read the OAPI Specification & Highlighted Changes in OAPI Technical Documentations and OMex Genium OAPI Verification Test Script provided below before the verification test. Exchange Participants and OAPI Developers are responsible to review the overall system readiness of the 4 new return codes, including but not limited to OAPI Programs, clearing and settlement systems and other front-end, back-end and operational systems as appropriate. Please liaise with the Exchange as soon as possible if any changes are required for your OAPI program regarding the new return codes.**

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| **OMex Genium OAPI Verification Test Script and Results****Pre-Trade Risk Management (PTRM)** **System Implementation** |

**EP: \_\_\_\_\_\_ Tester Name: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ Login ID: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_**

**Program Name & version: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ Library Used: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_**

**Developed by: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ Test Date: \_\_\_\_\_\_\_\_\_\_ Test Time: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_**

**The program will connect via** □ **Central Gateway** □ **Network Gateway**

**Type of program:** □ **Market Making** □ **Trading**

**Version number of Operating System used by the OAPI program: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_**

Please note that this test script may be changed from time to time. During the verification test, Exchange staff will verify whether the OAPI program supports below functionality items. The mandatory functions must be passed in order to pass the verification test. Please note that only verified OAPI programs can be used in HKATS production environment. The tester must familiar himself/herself with the functionality and the operation of the OAPI program before conducting the verification test.

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| ***(1A) Mandatory Functions For Market Making OAPI Program*** | ***Successful***Yes No |
| ***Get the message code and text description after Double-Sided Quote (i.e. MO37) and/or Mass Quote (i.e. MO96) are rejected by PTRM system*** |  |
| Exchange staff performs certain actions in PTRM system and requests the tester to perform MO37 and/or MO96 transaction(s) and then check the message code and description with the testerThe OAPI program must be able to handle the 4 new return codes described below after the quotes are rejected by PTRM system and call the function omniapi\_get\_message\_ex() during login state to obtain the text description for the new return codesa) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850002 Text Description = “User is in a blocked pre trade risk state”b) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850004 Text Description = “User has breached order rate limit”c) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850006 Text Description = “User has breached an intraday exposure limit”d) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850008 Text Description = “User has exceeded max. order size limit”**\* Screenshots for return messages (in PDF Format with clear indication to which step the screenshot belongs) are required to be submitted along with signed results confirmation form** | □ □□ □□ □□ □ |
| ***Get the BO5 broadcast after the Exchange deletes some quotes by using Mass Order Cancellation Function in PTRM system*** |  |
| After tester inputs several quotes, Exchange staff deletes some quotes by using Mass Order Cancellation Function and the OAPI should receive the corresponding BO5. | □ □ |

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| ***(1B) Mandatory Functions For Trading OAPI Program*** | ***Successful***Yes No |
| ***Get the message code and text description after Normal Order Entry (i.e. MO31 ) is rejected by PTRM system*** |  |
| Exchange staff performs certain actions in PTRM system and requests the tester to perform MO31 transaction(s) and then check the message code and description with the testerThe OAPI program must be able to handle the 4 new return codes described below after the orders are rejected by PTRM system and call the function omniapi\_get\_message\_ex() during login state to obtain the text description for the new return codesa) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850002 Text Description = “User is in a blocked pre trade risk state”b) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850004 Text Description = “User has breached order rate limit”c) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850006 Text Description = “User has breached an intraday exposure limit”d) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850008 Text Description = “User has exceeded max. order size limit”**\* Screenshots for return messages (in PDF Format with clear indication to which step the screenshot belongs) are required to be submitted along with signed results confirmation form** | □ □□ □□ □□ □ |
| ***Get the BO5 broadcast after the Exchange deletes some orders by using Mass Order Cancellation Function in PTRM system*** |  |
| After tester inputs several orders, Exchange staff deletes some orders by using Mass Order Cancellation Function and the OAPI should receive the corresponding BO5. | □ □ |

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| ***(2) Optional Functions For both Market Making and Trading OAPI Program*** | ***Successful***Yes No N/A |
| ***Get the message code and text description after Price Alteration (i.e. MO33/ MO4+MO31), One Sided,Two Sided and Combination Trade Reports (i.e. MO75, MO76 and MO77) are rejected by PTRM system*** |  |
| Exchange staff performs certain actions in PTRM system and requests the tester to perform MO33/ MO4+MO31 transaction(s) and then check the message code and description with the testera) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850002 Text Description = “User is in a blocked pre trade risk state”b) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850004 Text Description = “User has breached order rate limit”c) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850006 Text Description = “User has breached an intraday exposure limit”d) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850008 Text Description = “User has exceeded max. order size limit”Note: Original order is kept in orderbook for price alteration with MO33 while the order is  cancelled for price alteration with MO4 + MO31Exchange staff performs certain actions in PTRM system and requests the tester to perform MO75, MO76 and MO77 transaction(s) and then check the message code and description with the testera) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850002 Text Description = “User is in a blocked pre trade risk state”b) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850004 Text Description = “User has breached order rate limit”c) Completion Status (i.e. csts) = -12 and Transaction Status (i.e. txstat) = -850006 Text Description = “User has breached an intraday exposure limit”**\* Screenshots for return messages (in PDF Format with clear indication to which step the screenshot belongs) are required to be submitted along with signed results confirmation form** |   □ □ □□ □ □□ □ □□ □ □□ □ □□ □ □□ □ □ |

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Signature of Tester Authorized Signature

Printed Name: With Company Chop

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