

(Testing Notification) CFFEx Testing Platform CSI 300 Index

Option Test Sessions Schedule and Rundown

Test Participator

- CFFEx
- China Investment Information Services Ltd (CIIS)
- Information Vendor (Mandatory)

Test Schedule

- Testing Date : 01/12/2019
- Testing Time: 10:30 - 16:00
- Platform: CIIS Tecting (WanChai) Platform
- Testing Data: CFFEx data feed (UA7401).

Test Rundown

Testing Day	Time	Participant	Operation	System Trading Day
2019-12-01	10:30-11:00	CFFEx	Switch the system trading day to 2019-12-02	2019-12-03
	11:00-12:00	IV	Can receive and handle the market data, focusing on the IO market receiving and terminal display	
	12:00-12:20	CFFEx	Switch to settlement	
	12:20-13:00	IV	Can receive and handle the IO after market data、 and settlement data	2019-12-20
	13:00-14:30	CFFEx	Switch the system trading day to 2019-12-03	
	14:30-15:00	IV	Can receive and handle the market data, focusing on the IO market receiving and terminal display	
	15:00-15:20	CFFEx	Switch to settlement	

	15:20-15:40	IV	Can receive and handle the IO after market data、 and settlement data	
	After 16:00	IV	Clear the testing data and recover the production system	

Test Data

Two trading days are tested in this test: December 3 (Tuesday) and December 20 (Friday). This test will use date back (29/11/2019) production data as canned data.

Test Requirement

- During the test period, IVs shall focus on the receiving of CSI 300 stock index option market data and terminal display verification.
- The after-market trading quotation only update fields: 1. Position quantity; 2. Trading volume; 3. Trading volume. The publishing time point is consistent with the settlement price quotation.
- Subjects has been launched on production environment, which only includes national debt products:

Subjects Subscription

Full market subject numbers include: CSI 300 stock index options, CSI 300 stock index futures, SSE 50 stock index futures, CSI 500 stock index futures, 2-year treasury bond futures, 5-year treasury bond futures, 10-year treasury bond futures, 2-year treasury bond futures, 5-year treasury bond futures and 10-year treasury bond futures

The subject numbers of treasury bond market include: 2-year treasury bond futures, 5-year treasury bond futures, 10-year Treasury bond futures, 2-year treasury bond futures, 5-year treasury bond futures and 10-year Treasury bond futures.

Market Level and Delay	Full market subject numbers	Treasury bond subject numbers
1-level realtime	200	300
5-level realtime	210	310
1-level delay	2000	3000

- Do not distribute testing data to end user
- All information vendors must prepare system backup in Production and Test environment before the test. During the test, client should write down their comments or technical issues for analysis & follow up. Client should report to “CIIS” in case any error or abnormal situation cause on this test.

Test Result

After the test, all client need to report their result base on market rehearsal test form. Please email this form to technical@ciis.com.hk.

Technical Contact:

(00852)25871600 (Jason)

Appendix I – 01 Dec. 2019 Test Feedback form

Date of submission: 01 Dec. 2019

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
Test Result on your system			
Result 1	Receive the market data of 03th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 2	Receive the IO quotation of 03th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 3	Terminal display IO quotation of 03th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 4	Receive the after-market IO quotation of 03th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 5	Receive the settlement quotation of 03th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 6	Receive the market data of 20th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 7	Receive the IO quotation of 20th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 8	Terminal display IO quotation of 20th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 9	Receive the after-market IO quotation of 20th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 10	Receive the settlement quotation of 20th Dec.	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 11	System Recover	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Exception situation remarks:			
Technical contact: ()			