

## (Testing Notification) LDDS Test Sessions Schedule and Rundown

### Test Participator

- SSE Infonet Ltd
- China Investment Information Services Ltd (CIIS)
- Information Vendor

### Test Schedule

- Testing Date: 09/04/2022
- Testing Time: 09:00 – 16:00
- Platform: Production Platform (ALC & TKO)

### Test checkpoint

- State of development for the new bond regulations of IVs
- Static files receive and handle (bondinfoYYYYMMDD.txt and se015zqxxyyyymmdd002.txt)
- Handling of market extension of spot bonds (except convertible bonds)
- Handling of bond index extension (please refer to the bond indices listed in the "List of Bond Indices with Extended Trading Hours");
- Handling of FISP market extension (put forward) (if authorized)
- Confirming price precision of spot bonds (except convertible bonds) is 3 decimal places

- Confirming price precision of fixed income products is 3 decimal places (if authorized)
- Level-1 and 2 market data receive and handle
- FISP and Option market data receive and handle (if authorized)
- System restores

### Test Rundown

| Time        | Matching Trading Platform (MTP)     | Time        | New Bond System                          |
|-------------|-------------------------------------|-------------|--|
| 9:15-9:25   | Send the opening call auction quote | 9:15-9:25   | Send the opening call auction quote      |
| 9:30-11:30  | Send continuous auction quote       | 9:30-11:30  | Send continuous auction quote            |
| 11:30-13:00 | Market Break                        | 11:30-13:00 | Market Break                             |
| 13:00-14:57 | Send continuous auction quote       | 13:00-15:00 | Send continuous auction quote            |
| 14:57-15:00 | Send the closing auction quote      | 15:00-15:30 | Send pledged REPO extended trading quote |
| 15:00-15:30 | MTP market related processing       | 15:30-17:00 | Market Closing                           |

|             |                |  |  |
|-------------|----------------|--|--|
| 15:30-17:00 | Market Closing |  |  |
|-------------|----------------|--|--|

| <b>Time</b> | <b>Derivatives Trading Platform</b>                      | <b>Time</b> | <b>Alternative Trading Platform</b> |
|-------------|--|-------------|-------------------------------------|
| 9:15-9:25   | Send the opening call auction quote                      | 9:15-9:25   | Send the opening call auction quote |
| 9:30-11:30  | Send continuous auction quote                            | 9:30-11:30  | Send continuous auction quote       |
| 11:30-13:00 | Market Break   | 11:30-13:00 | Market Break                        |
| 13:00-14:57 | Send continuous auction quote                            | 13:00-15:00 | Send continuous auction quote       |
| 14:57-15:00 | Send the closing auction quote                           | 15:00-15:30 | Block Trading                       |
| 15:00-15:30 | DTP market related processing (e.g., exercise of rights) | 15:30-17:00 | Market Closing                      |
| 15:30-17:00 | Market Closing   |             |                                     |

| <b>Time</b> | <b>FISP</b>                   |
|-------------|-------------------------------|
| 9:00-11:30  | Send continuous auction quote |

|             |                                  |
|-------------|----------------------------------|
| 11:30-13:00 | Market Break                     |
| 13:00-15:30 | Send continuous<br>auction quote |
| 15:30-17:00 | Market Closing                   |

## Test Data

This test will use date back (08/04/2022) production data as canned data.

## Test Requirement

- 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 needs to report their result base on market rehearsal test form. Please email this form to [technical@ciis.com.hk](mailto:technical@ciis.com.hk).

## Technical Contact:

(00852) 2868 3431 (Franky)

Appendix I – 09<sup>th</sup> April, 2022 Test Feedback form

Date of submission: 09<sup>th</sup> Apr. 2022

|                                   |  |   |  |
|-----------------------------------|--|---|--|
| Name of vendor                    |  |   |  |
| Test In-charge:                   |  | Test In-charge Contact No.:   |  |
|                                   |  | Test In-charge Mobile No.:  |  |
| <b>Test Result on your system</b> |  |   |  |
| <b>Result 1</b>                   | State of development for the new bond regulations  | <input type="checkbox"/> Finished<br><input type="checkbox"/> Finish in one week<br><input type="checkbox"/> Finish in two weeks<br><input type="checkbox"/> Others_____ (please fill in an estimate) |  |
| <b>Result 2</b>                   | Can receive Level-1 and 2 market data  | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| <b>Result 3</b>                   | Can receive FISP and Derivative Trading Platform market data   | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| <b>Result 4</b>                   | Can receive static files such bondinfoYYYYMMDD.txt and se015zqxxyyyymmdd002.txt                                  | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| <b>Result 5</b>                   | Can handle Spot Bond and Bond index (09:15-11:30, 13:00-15:30), FISP (09:00-11:30, 13:00-15:30) market extension | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| <b>Result 6</b>                   | Price precision of spot bonds (except convertible bonds which is still 2 decimal places) is 3 decimal places     | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| <b>Result 7</b>                   | Price precision of FISP products is 3 decimal places (plan to change to 4 places is on hold)                     | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| <b>Result 8</b>                   | System Restores  | <input type="checkbox"/> Success applicable   | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| Exception situation remarks:      |  |   |  |
| <b>Technical contact:</b> ( )     |  |   |  |

