

(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: 07/05/2022
- 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.zip 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		
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Time	Derivatives Trading Platform	Time	Alternative Trading Platform
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		

Time	FISP
9:00-11:30	Send continuous auction quote

11:30-13:00	Market Break
13:00-15:30	Send continuous auction quote
15:30-17:00	Market Closing

Test Data

This test will use date back (06/05/2022) 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.

Technical Contact:

(00852) 2868 3431 (Franky)

Appendix I – 07th May. 2022 Test Feedback form

Date of submission: 07th May. 2022

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
Test Result on your system			
Result 1	State of development for the new bond regulations	<input type="checkbox"/> Finished <input type="checkbox"/> Finish in one week <input type="checkbox"/> Finish in two weeks <input type="checkbox"/> Others_____ (please fill in an estimate)	
Result 2	Can receive Level-1 and 2 market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
Result 3	Can receive FISP and Derivative Trading Platform market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
Result 4	Can receive static files such bondinfoYYYYMMDD.txt and se015zqxxyyyymmdd002.txt	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
Result 5	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
Result 6	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
Result 7	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
Result 8	System Restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
Exception situation remarks:			
Technical contact: ()			

