

## (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: 11/06/2022
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

### Test checkpoint

- 1) ETF subscription and redemption migration and multi code integration
  - a) Multi code integration: Tag 33 display subcategory of fund products
  - b) jfjy contains records of ETF physical sub and redeem, ETF cash sub and redeem, gold ETF physical sub and redeem
  - c) ETF redemption in the fjy file is suspended
- 2) Switch of Bond Market data source from one production to another production platform when one platform is abnormal

- i. Scenario 1: Level-2 Bond data dissemination suspended on TKO platform at 10:00 am. Packet loss for Level-2 Bond data on TKO platform, Level-2 MTP data dissemination remains normal
  - ii. Scenario 2: Level-2 Bond data dissemination suspended on TKO and ALC platform at 10:20 am. Level-2 Bond packet loss on TKO and ALC platform, Level-2 MTP data dissemination remains normal
  - iii. Scenario 3: Level-2 Bond data dissemination suspended on TKO and ALC platform at 10:40 am. Level-2 Bond packet loss on TKO and ALC platform, Level-2 MTP data dissemination remains normal
  - iv. Scenario 4: Level-2 Bond data dissemination suspended on TKO and ALC platform at 11:00 am. Level-2 Bond packet loss on TKO and ALC platform, Level-2 MTP data dissemination remains normal
- Static files receive and handle (cpxx, fjy, jfjy)
  - Level-1 and 2 market data receive and handle
  - 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
9:30-10:30	Send continuous auction quote	9:30-10:30	Send continuous auction quote
10:35-11:27	Send continuous auction quote	10:35-11:30	Send continuous auction quote
11:27-11:30	Send the closing auction quote	11:30-12:00	Send pledged REPO extended trading quote
11:30-12:00	MTP market related processing	12:00-15:00	Market Closing
12:00-15:00	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
9:30-10:30	Send continuous auction quote	9:30-10:30	Send continuous auction quote
10:35-11:27	Send continuous auction quote	10:35-11:30	Send continuous auction quote

11:27-11:30	Send the closing auction quote	11:30-12:00	Block Trading
11:30-12:00	DTP market related processing (e.g., exercise of rights)	12:00-15:00	Market Closing

## Test Data

This test will use date back (10/06/2022) production data as canned data.

Product information of some ETFs:

Serial	Symbol	ETF Abbreviation	Constituent stock (bond)	Creation unit	Corresponding product type	Fund company
1	510050	50ETF	600000 600028 600030	10000	single market stock ETF	华夏基金
2	510300	300ETF	000001 600000 600030	10000	cross-market stock ETF	华泰柏瑞基金
3	511010	国债 ETF	019626 019659 019667	10000	single market bond ETF	国泰基金
4	511360	短融 ETF	Full cash	10000	cash subscription and redemption type bond ETF	海富通基金
5	511990	华宝添益	Full cash	10000	transaction currency fund	华宝基金
6	513050	中概互联	Full cash	10000	cross-border ETF	易方达基金
7	517300	AH300 ETF	000001 600028	10000	跨市场股票（沪港深）ETF	国寿安保基金

			600030			
8	518880	黄金 ETF	Full cash	10000	Gold ETF	华安基金
9	588000	科创 50	688009 688111 688012	10000	single market stock (STAR Board) ETF	华夏基金
10	588400	双创 50	300750 688111 688009	10000	cross-market stock (STAR Board) ETF	嘉实基金

### 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) 2501 0060 (Sunny)

Appendix I – 11<sup>th</sup> Jun. 2022 Test Feedback form

Date of submission: 11th Jun. 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 ETF migration and multi-code integration business	<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)	
<b>Result 2</b>	Can receive static files cpxx, fjy, jfjy	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 3</b>	Scenario 1: Packet loss for Level-2 Bond data on TKO Production and Level-2 MTP remains normal at 10:00	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 4</b>	Scenario 2: Packet loss for Level-2 Bond data on TKO and ALC Production at 10:20, Level-2 MTP remains normal	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 5</b>	Scenario 3: Packet loss for Level-2 Bond data on TKO and ALC Production at 10:40, Level-2 MTP remains normal	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 6</b>	Scenario 4: Packet loss for Level-2 Bond data on TKO and ALC Production at 11:00, Level-2 MTP remains normal	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 7</b>	Can receive Level-1 and 2 market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 8</b>	Can receive Option market data (if authorized)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 9</b>	System Restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Exception situation remarks:			

[Technical contact:](#) ( )