

## (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: 26/11/2022
- Testing Time: 09:00 – 13:00
- Platform: Production Platform (ALC & TKO)

### Test Content

- **IOPV Precision adjustment testing**

Level-2 snapshot market data IOPV High-precision field is enabled.

The precision is 5 digits and the valid digit is 4 digits.

- **LDDS scenario testing schedule**

**Scenario 1:** Level-1 bond market data source unexpected switch

Time: Around 09:45

Symptoms: Level-1 bond market data packet loss and may occur the data loss as well

Expected Situation: Can receive and handle Level-1 and Level-2 bond market data

**Scenario 2: Level-2 bond market data source break**

Time: Around 10:05

Symptoms: Level-2 bond market data break and Level-1 bond market data may occur packet loss

Expected Situation: IVs' system can automatically switch to Level-1 bond market service within 30s.

**Scenario 3: Level-2 bond market data source recovery**

Time: Around 10:15

Symptoms: Level-2 bond market data recovery

Expected Situation: IVs' system can automatically switch to Level-2 bond market service within 30s.

**Scenario 4: Level-1 market data abnormal**

Time: Around 10:25

Symptoms: Part of stock market data is not updated

Expected Situation: Can receive and handle Level-1 and Level-2 market data

**Scenario 5:** Level-1 market data recovery

Time: Around 10:30

Symptoms: The stock market data returns to normal

Expected Situation: Can receive and handle Level-1 and Level-2 market data

**Scenario 6:** Level-1 market data source unexpected switch

Time: Around 10:40

Symptoms: Level-1 market data packet loss and Level-2 may occur the data loss as well

Expected Situation: Can receive and handle Level-1 and Level-2 market data

**Scenario 7:** Level-2 market data source unexpected switch (Snapshot data sending mechanism adjustment 1)

Time: Around 10:45

Symptoms: Level-2 market data packet loss and may occur short-term interruption. **Level-2 snapshot data sending mechanism will change to be incremental & full snapshot mode.**

Expected Situation: Can receive and handle Level-2 market data after the Level-2 market data short-term interruption.

**Scenario 8:** Level-2 market data source unexpected switch (Snapshot data sending mechanism adjustment 2)

Time: Around 11:05

Symptoms: Level-2 market data packet loss and may occur short-term interruption. **Level-2 snapshot data sending mechanism will change to be full snapshot mode.**

Expected Situation: Can receive and handle Level-2 market data after the Level-2 market data short-term interruption.

### Test Checkpoint

- Static files receive and handle (cpxx, fjy, jfjy, etc)
- Level-1 and 2 market data receive and handle
- Level-2 snapshot IOPV high-precision field receive and handle (4 valid digit)
- Confirmation of the abnormal rehearsal in market source and bond 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	Alternative Trading Platform
9:15-9:25	Send the opening call auction quote	9:15-9:25	Send the opening call auction quote
9:30-10:30	Send continuous auction quote	9:30-10:30	Send continuous auction quote
10:35-12:27	Send continuous auction quote	10:35-12:30	Send continuous auction quote
12:27-12:30	Send the closing auction quote	12:30-13:00	Block Trading
12:30-13:00	MTP market related processing	13:00-15:00	Market Closing
13:00-15:00	Market Closing		

Time	New Bond System	Time	Fixed-income Securities Platform
9:15-9:25	Send the opening call auction quote	9:00-11:30	Send continuous auction quote (The trading hours of

			convertible bonds are 10:30-11:30)
9:30-10:30	Send continuous auction quote	11:30-14:00	Market Closing
10:35-12:30	Send continuous auction quote		
12:30-13:00	Send pledged REPO extended trading quote		
13:00-15:00	Market Closing		

<b>Time</b>	<b>Derivatives Trading Platform</b>		
9:15-9:25	Send the opening call auction quote		
9:30-10:30	Send continuous auction quote		
10:35-12:27	Send continuous auction quote		
12:27-12:30	Send the closing auction quote		

12:30-13:00	DTP marketing related processing		
13:00-15:00	Market Closing		

## Test Data

This test will use date back (25/11/2022) 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) 2501 0060 (Sunny)

Appendix I – 26<sup>th</sup> Nov. 2022 Test Feedback form

Date of submission: 26<sup>th</sup> Nov. 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>	Can receive and handle static files (cpxx, fjy, jfjy, etc)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 2</b>	Can receive and handle Level-1 and 2 market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 3</b>	Level-2 snapshot IOPV high-precision field receive and handle (4 valid digit)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 4</b>	Scenario 1: Can receive and handle Level-1 & Level-2 bond market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 5</b>	Scenario 2: Can automatically switch to Level-1 bond market service	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
	Scenario 2: The time of switching to Level-1 bond market service	<input type="checkbox"/> < 30s	<input type="checkbox"/> < 1min <input type="checkbox"/> > 1min (Specific time): _____
	Scenario 2: The switching method	<input type="checkbox"/> Switch automatically	<input type="checkbox"/> Switch after manual processing
<b>Result 6</b>	Scenario 3: Can automatically switch to Level-2 bond market service	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
	Scenario 3: The time of switching to Level-2 bond market service	<input type="checkbox"/> < 30s	<input type="checkbox"/> < 1min <input type="checkbox"/> > 1min (Specific time): _____
	Scenario 3: The switching method	<input type="checkbox"/> Switch automatically	<input type="checkbox"/> Switch after manual processing
<b>Result 7</b>	Scenario 4: Can receive and handle Level-1 & Level-2 market data (Part of stock market data is not updated)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 8</b>	Scenario 5: Can receive and handle Level-1 & Level-2 market data (Part of stock market data is not updated)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 9</b>	Scenario 6: Can receive and handle Level-1 & Level-2 market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 10</b>	Scenario 7: Can receive and handle Level-2 snapshot data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
	Scenario 7: Can receive and handle Level-2 market data after the short-term interruption	<input type="checkbox"/> Success	<input type="checkbox"/> Fail
	Scenario 7: The recovery time of Level-2 market data	<input type="checkbox"/> Recover immediately	<input type="checkbox"/> < 30s <input type="checkbox"/> > 1min (Specific time): _____



	Scenario 7: The recovery method	<input type="checkbox"/> Automatically <input type="checkbox"/> Manual processing
<b>Result 11</b>	Scenario 8: Can receive and handle Level-2 snapshot data	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Scenario 8: Can receive and handle Level-2 market data after the short-term interruption	<input type="checkbox"/> Success <input type="checkbox"/> Fail
	Scenario 8: The recovery time of Level-2 market data	<input type="checkbox"/> Recover immediately <input type="checkbox"/> < 30s <input type="checkbox"/> > 1min (Specific time): _____
	Scenario 8: The recovery method	<input type="checkbox"/> Automatically <input type="checkbox"/> Manual processing
<b>Result 12</b>	FISP and Option market data receive and handle (if authorized)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
<b>Result 13</b>	System Restores	
Exception situation remarks:		
Technical contact: ( )		