

(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: 3/12/2022
- Testing Time: 09:00 – 12:30
- Platform: Production Platform (ALC & TKO)

Test Content

- **IOPV Precision adjustment clearance test**

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: Market data unexpected switch 1

Time: Around 10:40

Symptoms: Level-1 and Level-2 market data packet loss or short-term interruption, Level-2 bond data is received normally.

Scenario 2: Market data unexpected switch 2

Time: Around 11:05

Symptoms: Level-1 and Level-2 market data packet loss or short-term interruption, Level-2 bond data is received normally

Test Checkpoint

- Static files receive and handle (cpxx, f jy, jfy, 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 LDDS scenario test
- 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
10:35-11:27	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	MTP market related processing	12:00-15:00	Market Closing
12:00-15:00	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
10:35-11:30	Send continuous auction quote		
11:30-12:00	Send pledged REPO extended trading quote		
12:00-14:00	Market Closing		

Time	Derivatives Trading Platform		
9:15-9:25	Send the opening call auction quote		
9:30-10:30	Send continuous auction quote		
10:35-11:27	Send continuous auction quote		
11:27-11:30	Send the closing auction quote		

11:30-12:00	DTP marketing related processing		
12:00-15:00	Market Closing		

Test Data

This test will use date back (2/12/2022) 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) 2587 1600 (Jason)

Appendix I – 3rd December. 2022 Test Feedback form

Date of submission: 3rd December. 2022

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
Test Result on your system			
Result 1	Can receive and handle static files (cpxx, fjy, jfjy, etc)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 2	Can receive and handle Level-1 and 2 market data	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 3	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 applicable
Result 4	Scenario 1: Market data unexpected switch 1	The packet loss or short-term interruption starts at: _____	
		How many packets loss in the scenario: _____	
		<input type="checkbox"/> Recover normally <input type="checkbox"/> Cannot recover	
Result 5	Scenario 2: Market data unexpected switch 2	The packet loss or short-term interruption starts at: _____	
		How many packets loss in the scenario: _____	
		<input type="checkbox"/> Recover normally <input type="checkbox"/> Cannot recover	
Result 6	FISP and Option market data receive and handle (if authorized)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 7	System Restores		
Exception situation remarks:			
Technical contact: ()			