(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: 17/12/2022

- Testing Time: 08:30 – 12:30

- Platform: Production Platform (ALC & TKO)

Test Content

- **LDDS scenario testing schedule**

  Scenario 1: The main source address of the market authentication and rebuild service are abnormal

  Time: The whole test

  Symptoms: The main address of market data rebuild and authentication cannot be accessed

  Expect: The VDE of IVs can be accessed normally. The address of the market data rebuild and authentication service are the backup address.

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(The default VDE configuration of the main and backup address switch automatically)

Scenario 2: Static file initialization error before the opening market (mktdt00, mktdt02)

Time: Around 9:00

Symptoms: The mktdt00 and mktdt02 files error before the opening market (The data or date abnormal)

Expect: After the opening market, IVs can use the real time data to correct abnormal data fields such as wrong closing price on the day before in static file; they can automatically receive the static data from real time stream but the stock code market data is not included and display these underlying prices normally

Scenario 3: Part of the static files initialized is missing before the opening market (cpxx0202)

Time: Around 9:00

Symptoms: The cpxx0202 file will not be sent before the opening market

Expect: IVs can initialize through the cpxx0201 file

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Test Checkpoint

- VDE gateway normal authentication access

- After the opening market, real time data can be used to correct abnormal data such as the wrong closing price on the day before in static file (Suggest target: 600000, 204001);

- After the opening market, it can automatically receive the static data from the real time trend but the stock code market data is not included and display these underlying prices normally (Suggest target: 601022, 561320, 113064);

- When the cpxx0202 file is not delivered, the cpxx0201 file can be received and processed normally

- Level-1 and 2 market data receive and handle

- FISP and Option market data receive and handle (if authorized)

- System restores

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Test Rundown

Time	Matching Trading Platform (MTP)	Time	Alternative Trading Platform
8:30-9:15	Pre-market processing	8:30-9:15	Pre-market processing
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

8:30-9:15	Pre-market processing	9:00-11:30	Send continuous auction quote (The trading hours of convertible bonds are 10:30-11:30)
9:15-9:25	Send the opening call auction quote	11:30-14:00	Market Closing
9:30-10:30	Send continuous auction quote		
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		
8:30-9:15	Pre-market processing		

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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 (16/12/2022) production data as canned data. **In the abnormal pre-market scenario, it may contain static file data that is not of the current day.**

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 (Wilson)

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Appendix I – 17th December. 2022 Test Feedback form

Date of submission: 17th 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	Scenario 1: The main source address of the market authentication and rebuild service are abnormal	
	VDE gateway normal authentication access	□Success □Fail □Not applicable
Result 2	Scenario 2: Static file initialization error before the opening market (mktdt00, mktdt02)	
	The real time data receive and handle normally after the opening market	□Success □Fail □Not applicable
	Can use the real time market data to correct abnormal data field in static file such as the wrong closing price on the day before (Suggest target: 600000)	□Success □Fail □Not applicable
	Can use the real time bond data to correct abnormal data field in static file such as the wrong closing price on the day before (Suggest target: 204001)	□Success □Fail □Not applicable
	can automatically receive the static data from real time stream but the stock code market data is not included and display these underlying prices normally (Suggest target: 601022, 561320)	□Success □Fail □Not applicable
	can automatically receive the static data from bond real time stream but the bond code market data is not included and display these underlying prices normally (Suggest target: 113064)	□Success □Fail □Not applicable
Result 3	Scenario 3: Part of the static files initialized is missing before the opening market (cpxx0202)	
	When the cpxx0202 file is not delivered, the cpxx0201 file can be received and processed normally	□Success □Fail □Not applicable

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Result 4	Level-1 and Level-2 market data receive and handle normally	□Success applicable	□Fail	□Not
Result 5	FISP and Option market data receive and handle (if authorized)	□Success applicable	□Fail	□Not
Result 6	System Restores	□Success applicable	□Fail	□Not

Exception situation remarks:

Technical contact:（ ）