(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: 7/1/2023

- Testing Time: 09:00 – 12:00

- Platform: Production Platform (ALC & TKO)

Test Content

- **LDDS scenario testing schedule**

  Scenario 1: Level-2 market source switching

  Time: Around 9:45 a.m.

  Phenomenon: Level-2 market data packet loss and Level-2 snapshot sending mechanism switching (From incremental + full snapshot to full snapshot)

  Expected Situation: Level-1 and Level-2 market data can maintain normal service status

中國投資信息有限公司　　　電話: 2501 0600　　China Investment Information Services Ltd.　　Tel: 2501 0600
香港灣仔港灣道23號鷹君中心25樓　傳真: 2530 4163　　Suite 2501-03, Great Eagle Centre, 23 Harbour Road,　Fax: 2530 4163
01-03室　　　　　　　　　　　電郵: marketing@ciis.com.hk　Wan Chai, Hong Kong　　　　　　　　　　　　Email: marketing@ciis.com.hk
www.ciis.com.hk　　　　　　　　　　　　　　　　　　　www.ciis.com.hk

Scenario 2: Level-2 snapshot market data is abnormal

Time: Around 10:15 a.m.

Phenomenon: Level-2 snapshot market timestamp data abnormal

Expected Situation: After the abnormality occur, the system can switch to Level-1 in time.

Scenario 3: Level-2 snapshot market data recovery (optional)

Time: Around 10:45 a.m.

Phenomenon: Level-2 snapshot market data returns to normal, there may be a small amount of packet loss

Expected Situation: Under the premise of not affecting the continuity of external services, IVs may switch to Level-2

Test Checkpoint

- Static files receive and handle (cpxx, fjy, zfjy, etc)

- Level-2 snapshot sending mechanism optimization switching test situation

- The emergency rehearsal for the abnormality of Level-2 snapshot market data

- Level-1 and 2 market data receive and handle

- System restores

中國投資信息有限公司
香港灣仔港灣道23號鷹君中心25樓
01-03室
www.ciis.com.hk

電話: 2501 0600
傳真: 2530 4163
電郵: marketing@ciis.com.hk

China Investment Information Services Ltd.
Suite 2501-03, Great Eagle Centre, 23 Harbour Road,
Wan Chai, Hong Kong
www.ciis.com.hk

Tel: 2501 0600
Fax: 2530 4163
Email: marketing@ciis.com.hk

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
12:00-14:00	Market Closing		

Time	New Bond System
9:15-9:25	Send the opening call auction quote
9:30-10:30	Send continuous auction quote

中國投資信息有限公司
香港灣仔港灣道23號鷹君中心25樓
01-03室
www.ciis.com.hk

電話: 2501 0600
傳真: 2530 4163
電郵: marketing@ciis.com.hk

China Investment Information Services Ltd.
Suite 2501-03, Great Eagle Centre, 23 Harbour Road,
Wan Chai, Hong Kong
www.ciis.com.hk

Tel: 2501 0600
Fax: 2530 4163
Email: marketing@ciis.com.hk

10:35-11:30	Send continuous auction quote	
11:30-12:00	Send pledged REPO extended trading quote	
12:00-14:00	Market Closing	

Test Data

This test will use date back (6/1/2023) 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。

中國投資信息有限公司
香港灣仔港灣道23號鷹君中心25樓
01-03室
www.ciis.com.hk

電話: 2501 0600
傳真: 2530 4163
電郵: marketing@ciis.com.hk

China Investment Information Services Ltd.
Suite 2501-03, Great Eagle Centre, 23 Harbour Road,
Wan Chai, Hong Kong
www.ciis.com.hk

Tel: 2501 0600
Fax: 2530 4163
Email: marketing@ciis.com.hk

Technical Contact:

(00852) 2501 0060 (Sunny)

Appendix I – 7th January. 2023 Test Feedback form

Date of submission: 7th January. 2023

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: After switching from incremental + full snapshot to full snapshot, the Level-2 snapshot market data receive and handle	□Success □Fail □Not applicable
Result 2	Scenario 2: After the Level-2 snapshot market timestamp data abnormal, IVs can switch to Level-1 in time	□Success □Fail □Not applicable
	The time required for IVs to switch to the Level-1	□Less than 30s □More than 30s but less than 2 mins □Other time _____ □Not applicable
	After Level-2 snapshot market data recovery, IVs can switch to Level-2 (Optional)	□Success □Fail □Not applicable
Result 3	Static files receive and handle (cpxx, fjy, zfjy, etc)	□Success □Fail □Not applicable
Result 4	Level-1 and 2 market data receive and handle	□Success □Fail □Not applicable
Result 5	System restores	□Success □Fail □Not applicable

Exception situation remarks:

Technical contact:（ ）