

(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: 18/02/2023
- Testing Time: 09:00 – 12:30
- Platform: Production Platform (ALC & TKO)

Test content

1. TKO LDDS System network connectivity unexpected switching test

- Scenario 1: TKO LDDS unexpected access and resume (First Switching)

Time: Around 9:40

Phenomenon: TKO VDE unexpected access, market data will resume after 5 minutes suspend; ALC VDE accesses normally

Expected Situation: Can receive market data normally after switching from TKO to ALC

- Scenario 2: TKO LDDS unexpected access and resume (Second Switching)

Time: Around 10:00

Phenomenon: TKO VDE unexpected access, market data will resume after 5 minutes suspend; ALC VDE accesses normally

Expected Situation: Can receive market data normally after switching from TKO to ALC

- Scenario 3: TKO LDDS unexpected access and resume (Third Switching)

Time: Around 10:20

Phenomenon: TKO VDE unexpected access, market data will resume after 5 minutes suspend; ALC VDE accesses normally

Expected Situation: Can receive market data normally after switching from TKO to ALC

2. LDDS market data double source double sending mechanism test

- Scenario 1: TKO Level 2 market data source unexpected switch

Time: Around 10:40

Phenomenon: Level 2 market data few packets loss from TKO, ALC receives market data normally

Expected Situation: Can receive Level 1 and Level 2 market data normally

- Scenario 2: Level 2 market data source switch (different source)

Time: Around 11:00

Phenomenon: Level 2 market data packet loss, Level-2 snapshot sending mechanism switching (snapshot switching from full mode to incremental + full mode)

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

Test checkpoint

- Static files can receive and handle (cpxx, fjy, jfjy, etc)
- Network connectivity abnormal switching situation
- Level-2 market data double source double snapshot sending mechanism switching situation
- Level-1 and level-2 market data can receive and handle
- 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	12:00-14:00	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		

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 data back (17/2/2023) 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.

Technical Contact:

(00852) 2868 3431 (Wilson)

Appendix I – 18th Feb. 2023 Test Feedback form

Date of submission: 18th Feb. 2023

Name of vendor				
Test In-charge:		Test In-charge Contact No.:		
		Test In-charge Mobile No.:		
Test Result on your system				
1. TKO LDDS system network connectivity unexpected switch test				
Scenario 1: TKO LDDS unexpected access and resume (First Switching)				
Result 1:	Can receive market data normally after switching from TKO to ALC	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 2:	VDE resume from ALC to TKO	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Scenario 2: TKO LDDS unexpected access and resume (Second Switching)				
Result 3:	Can receive market data normally after switching from TKO to ALC	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 4:	VDE resume from ALC to TKO	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Scenario 3: TKO LDDS unexpected access and resume (Third Switching)				
Result 5:	Can receive market data normally after switching from TKO to ALC	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 6:	VDE resume from ALC to TKO	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
2. LDDS market data double source double sending mechanism test				
Scenario 1: TKO Level 2 market data source unexpected switch				
Result 7:	Level 2 market data few packets loss from TKO, ALC receives market data normally	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No	<input type="checkbox"/> Not
Result 8:	Level-2 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Scenario 2: Level 2 market data source switch (different source)				
Result 9:	TKO and ALC market data packet loss	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No	<input type="checkbox"/> Not
Result 10	Level-2 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Other Testing content				

Result 11	Static files can receive and handle (cpxx, fjy, jfjy, etc)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 12	Level-1 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 13	System restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Exception situation remarks:				
Technical contact ()				