

(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: 14/10/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

Test Content

1. Level-2 market data emergency switching drill situation

- Scenario 1: TKO level-2 market data abnormal (code missing)

Time: Whole day

Phenomenon: TKO level-2 market data missing part of market data codes (snapshot and tick-by-tick)

Expected Situation: Level-2 market data can receive on ALC side and will not affect the system

2. Level-2 STAR market data after-market fixed-price transaction

abnormal drill situation

- Scenario 1: TKO level-2 STAR market data after-market fixed-price transaction unexpected switch

Time: around 11:40

Phenomenon: A few packets loss from TKO, ALC receives normally

Expected Situation: Can receive and handle Level-2 STAR market data after-market fixed-price transaction normally

- Scenario 2: Level-2 STAR market data after-market fixed-price transaction unexpected switch

Time: around 11:50

Phenomenon: A few packets loss from both TKO and ALC

Expected Situation: Can receive and handle Level-2 STAR market data after-market fixed-price transaction normally

3. Can receive and handle compressed file of bond product information

Verify receiving and handle compressed file of bond product

information(archive_bondinfoYYYYMMDD.zip)

Test Checkpoint

- Static files receive and handle (archive_bondinfoYYYYMMDD.zip、reff04、cpxx, etc)
- Level-2 market data emergency switching drill situation
- Level-2 STAR market data after-market fixed-price transaction abnormal drill situation
- Level-2 and Level-1 market data can receive and handle
- Option and FISP 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	The Science and Technology Innovation Board after-market fixed-price transaction
11:30-12:00	After-Market transaction	12:00-14:00	Market Closing
12:00-14:00	Market Closing		
Time	New Bond Platform	Time	Derivatives 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
10:35-11:30	Send continuous auction quote	10:35-11:27	Send continuous auction quote
11:30-12:00	Send pledged REPO extended trading quote	11:27-11:30	Send the closing auction quote
12:00-14:00	Market Closing	11:30-12:00	Exercise period
		12:00-14:00	Market Closing
Time	Fixed-income Securities Platform		
9:00-11:30	Continuous auction (The convertible bond quotation trading hours are 10:30-11:30)		
11:30-14:00	Market Closing		

Test Data

This test will use data back (13/10/2023) 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:

(852) 2501 0060 (Sunny)

Appendix I – 14th October. 2023 Test Feedback form

Date of submission: 14th October. 2023

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
Test Result on your system			
1. Level-2 market data emergency switching drill situation			
Scenario 1: TKO level-2 market data abnormal (code missing)			
Result 1	IV vendor system can detect relevant abnormal situation	<input type="checkbox"/> Yes <input type="checkbox"/> No	
Result 2	Level-2 market data can receive on ALC side and will not affect the system	<input type="checkbox"/> Can normally receive level-2 service and provide service <input type="checkbox"/> Need to switch to level-1 market data <input type="checkbox"/> Cannot provide services <input type="checkbox"/> Not applicable	
2. Level-2 STAR market data after-market fixed-price transaction abnormal drill situation			
Scenario 1: TKO level-2 STAR market data after-market fixed-price transaction unexpected switch			
Result 3	A few packets loss from TKO, ALC receives normally	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable	
Result 4	Can receive and handle level-2 STAR market data after-market fixed-price transaction	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
Scenario 2: Level-2 STAR market data after-market fixed-price transaction unexpected switch			
Result 5	Packet loss from both TKO and ALC	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable	
Result 6	Can receive and handle level-2 STAR market data after-market fixed-price transaction	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
3. Can receive and handle compressed file of bond product information			
Result 7	Can receive and handle compressed file of bond product information (archive_bondinfoYYYYMMDD.zip)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
2. Other Testing Content			

Result 8	Static files receive and handle (reff04, cpxx etc)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 9	Level-2 and Level-1 market data can receive and handle	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 10	Option and FISP market data receive and handle (if authorized)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 11	System restores	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Exception situation remarks:		
Technical Contact: () :		