

(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: 23/12/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

Test Content

1) Level-2 Tick-By-Tick Combined data clearance test (Only for the vendor who apply second round)

This part only for approved vendor. **Please restart vde before testing** and focus on verifying the Tick-by-Tick Combined data (UA5803 & UA5815) receive and handle

2) Other test content

The Level-2, Level-1, FISP and option market data receive and handle (if authorized).

Test Checkpoint

- Static files receive and handle
- Level-2 Tick-by-Tick Combined data (UA5803 and UA5815) can receive and handle (Only for the vendor who apply second round)
- Level-2 and level-1 market data can receive and handle
- FISP and Option market data can 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 | Star Market After-market fixed transaction |
| 11:30-12:00 | After-market transaction | 12:00-14:00 | Market Closing |
| 12:00-14:00 | Market Closing | | |

| Time | New Bond System | 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 time |
| | | 12:00-14:00 | Market Closing |

| Time | Fixed-income Securities Platform | | |
|-------------|----------------------------------------------------------------------------------------------------|--|--|
| 9:00-11:30 | Send continuous auction quote (The trading hours of convertible bonds are 10:30-11:30) | | |
| 11:30-14:00 | Market Closing | | |

Test Data

This test will use data back (22/12/2023) 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) 2501 0060 (Sunny)

Appendix I – 23th December. 2023 Test Feedback form

Date of submission: 23th December. 2023

| | | | |
|-------------------------------------------------------------|------------------------------------------------------------------------|---------------------------------------------|------------------------------------------------------------|
| Name of vendor | | | |
| Test In-charge: | | Test In-charge Contact No.: | |
| | | Test In-charge Mobile No.: | |
| VDE Ecert number: | | | |
| Test Result on your system | | | |
| 1) Level-2 Tick-By-Tick Combined data clearance test | | | |
| Result 1 | Can receive and handle Tick-by-Tick Combined data (UA5803 and UA5815). | <input type="checkbox"/> Success applicable | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| Other test content | | | |
| Result 2 | Static files can receive and handle (cpxx, fgy, etc) | <input type="checkbox"/> Success applicable | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| Result 3 | Level 2 and Level 1 market data can receive and handle | <input type="checkbox"/> Success applicable | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| Result 4 | FISP Option market data can receive and handle (if authorized) | <input type="checkbox"/> Success applicable | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| Result 5 | System restores | <input type="checkbox"/> Success applicable | <input type="checkbox"/> Fail <input type="checkbox"/> Not |
| Exception situation remarks: | | | |
| | | | |
| Technical Contact: () : | | | |