(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: 20/1/2024

- Testing Time: 09:00 – 12:00

- Platform: Production Platform (ALC & TKO)

Test Content

1. **LDDS Level-2 market data source unexpected switching drill**

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

  Time: To be confirmed

  Phenomenon: Part of the Level-2 market data missing from TKO side (Snapshot, Tick-by-Tick)

  Expected Situation: Can receive market data from ALC and will not affect providing service

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

- Scenario 2: TKO level-2 market data source unexpected switching

  Time: Around 9:45

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

  Expected Situation: Can receive level-2 market data normally

- Scenario 3: Level-2 market data source unexpected switching

  Time: Around 10:15

  Phenomenon: A few packets loss from TKO and ALC

  Expected Situation: Can receive level-2 market data normally

- Scenario 4: Level-2 market data interrupt

  Time: Around 11:00

  Phenomenon: Level-2 market data interrupt from both TKO and ALC

  Expected Situation: Can automatically switch to level-1 market data source within 30 seconds

2. **Other test content**

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

Test Checkpoint

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

- LDDS Level-2 market data abnormal drill

- 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	After-Market STAR 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 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

Time			
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		

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 Data

This test will use date back (19/1/2024) 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)

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

Date of submission: 20th January 2024

Name of vendor			
Test In-charge:		Test In-charge Contact No.: Test In-charge Mobile No.:	

Test Result on your system

1. LDDS Level-2 market data source unexpected switching drill

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

Result 1	Can detect related abnormal situation by IV system	□Yes □No
Result 2	Can switch to ALC to receive level-2 market data and does not affect providing services	□Can Switch to ALC to receive level-2 market data and does not affect providing services □Need to switch to level-1 market data source □Cannot provide normal market data services □Not applicable

Scenario 2: TKO level-2 market data source unexpected switching

Result 3	A few packets loss from both TKO, ALC receives market data normally	□Yes □No □Not applicable
Result 4	Level-2 market data services normal	□Yes □No □Not applicable

Scenario 3: Level-2 market data source unexpected switching

Result 5	A few packets loss from both TKO and ALC	□Yes □No □Not applicable

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

Result 6	Level-2 market data services normal	□Yes □No □Not applicable
Scenario 4: Level-2 market data interrupt		
Result 7	When level-2 market data interrupt, IV system can handle the situation	□Can switch to level-1 source to provide services □Based on IV system and business setting, does not switch to level-1 source (Only for non-display user) □Cannot switch to level-1 source to provide services □Others: _____
Level-2 Tick-by-Tick data rebuild verification after switching		
Result 8	Level-2 Tick-by-Tick data rebuild verification after switching	□Level-2 real time tick-by-tick data rebuild normal on market □Do not support rebuild on market, only rebuild after market □Not applicable (Do not support rebuild function)
Other testing content		
Result 9	Static files receive and handle (cpxx, fjy, etc…)	□Success □Fail □Not applicable
Result 10	Level-1 & Level-2 market data receive and handle	□Success □Fail □Not applicable
Result 11	Option and FISP market data receive and handle (if authorized)	□Success □Fail □Not applicable
Result 12	System restores	□Success □Fail □Not applicable

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

Exception situation remarks:

Technical Contact:（ ） :