(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: 16/3/2024

- Testing Time: 09:00 – 12:00

- Platform: Production Platform (ALC & TKO)

Test Content

1. Related testing verification

1) Verifying that the basic product information files (cpxx series) reveal the unlisted quantity information of tradable securities, receiving and handling in expectations;

2) After-market, verifying option market data field (Total Settlement Price and Total Long Position) after stopping update, receiving and handling in expectations;

3) Conventional market data verification: Level-2, Level-1, Options and FISP market data can receive and handle

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

2. LDDS system market data unexpected abnormal drill

- Scenario 1: TKO LDDS bond market data abnormal (code missing)

  Time: Pre-market

  Phenomenon: Some bond market data missing (snapshot and tick-by-tick)

  Expected Situation: IV can receive the market data from ALC and will not affect providing service.

- Scenario 2: Pre-market options static file (reff0302MMDD and zhc103MMDD) download abnormal

  Time: Around 8:45

  Phenomenon: LDDS options market static file will not arrive in time. Cannot download on 8:45am (Expected to download at 9:15am)

  Expected Situation: IV can normally complete the initialization work of other markets and the service will be restored after receiving the pre-market option static files.

- Scenario 3: TKO LDDS level-2 bond market data abnormal

  Time: Around 9:50

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

  Expected Situation: Level-2 bond market data provide service normally

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 4: Both TKO and ALC bond market data abnormal

  Time: Around 10:40

  Phenomenon: Package loss from both TKO and ALC side

  Expected Situation: Level-2 bond market data provide service normally

- Scenario 5: TKO level-2 bond market data interrupt

  Time: Around 11:00

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

  Expected Situation: IV's system can switch to bond level-1 to provide service

Test Checkpoint

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

- Related testing verification

- Market data abnormal drill

- Level-2 and Level-1 market data can receive and handle

- Options and FISP market data can receive and handle (if authorized)

- 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	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
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 (15/3/2024) 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) 2868 3431 (Wilson)

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

Appendix I – 16th March. 2024 Test Feedback form

Date of submission: 16th March 2024

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

Test Result on your system

1.   Related testing verification

Result 1	Static files receive and handle (cpxx reveal the unlisted quantity information of tradable securities)	□Success □Fail □Not applicable
Result 2	After-market, verifying option market data field (Total Settlement Price and Total Long Position) after stopping update,	□Success □Fail □Not applicable

2.   LDDS system market data unexpected abnormal drill

Scenario 1: TKO LDDS bond market data abnormal (code missing)

Result 3	IV's system can detect related abnormal situation	□Success □Fail □Not applicable
Result 4	IV's system can through ALC receiving bond level-2 and will not affect providing level-2 bond market service	□Can receive level-2 bond market data from ALC, and provide service normally □Need to switch to level-1 bond market data □Cannot provide market data service normally □Not applicable

Scenario 2: Pre-market options static file (reff0302MMDD and zhc103MMDD) download abnormal

Result 5	When option static file abnormal, IV's system initial other market normally	□Success □Fail □Not applicable
Result 6	After option static file resume downloading, option marking provide service normally	□Success □Fail □Not applicable

Scenario 3: TKO LDDS level-2 bond market data abnormal

Result 7	A few packets loss from TKO and ALC receives normally	□Yes □No □Not applicable
Result 8	Level-2 bond market data service normal	□Yes □No □Not applicable

Scenario 4: Both TKO and ALC bond market data abnormal

Result 9	A few packets loss from both TKO and ALC	□Yes □No □Not applicable
Result 10	Level-2 bond market data service normally	□Yes □No □Not applicable
Scenario 5: TKO level-2 bond market data interrupt		
Result 11	When level-2 bond market data interrupt, IV's system can handle	□Bond market data can switch to level-1 to provide service □Based on IV system, vendor choose to not switch to level-1 market source □Cannot switch to level-1 to provide service □Others
Other testing content		
Result 12	Level-2 and Level-1 market data can receive and handle	□Success □Fail □Not applicable
Result 13	Options and FISP market data can receive and handle (if authorized)	□Success □Fail □Not applicable
Result 14	System restores	□Success □Fail □Not applicable
Exception situation remarks:		
Technical Contact:（） :		

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