

## **(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: 04/02/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

### **Test content**

#### **1. LDDS System Level-2 market data emergency scenario (Source Version Switching)**

- Scenario 1: Level-2 market data source switch (Different Source)

Time: Around 9:45

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

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

- Scenario 2: Level-2 market data source switch (Same Source)

Time: Around 10:45

Phenomenon: Level-2 market data packet loss

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

- Scenario 3 (**For internal testing only, do not need to feedback**): 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)
- Level-2 market data emergency situation
- Level-1 and level-2 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	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	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	DTP marketing related processing

<b>Time</b>	<b>Fixed-income Securities Platform</b>		
9:00-10:30	Send continuous auction quote		
10:30-11:30	continuous auction quote and convertible bond (Bond block trading transaction declaration)		
11:30-14:00	Market Closing		

## Test Data

This test will use date back (3/2/2023) 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](mailto:technical@ciis.com.hk).

## Technical Contact:

(00852) 2868 3431 (Wilson)

Appendix I – 4<sup>th</sup> Feb. 2023 Test Feedback form

Date of submission: 4<sup>th</sup> Feb. 2023

Name of vendor				
Test In-charge:		Test In-charge Contact No.:		
		Test In-charge Mobile No.:		
<b>Test Result on your system</b>				
<b>Scenario 1: Level-2 market data source switch (Different Source)</b>				
Result 1:	Level-2 market data can receive and handle after switching source	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 2:	Level-1 market data can receive and handle after switching source	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
<b>Scenario 2: Level-2 market data source switch (Same Source)</b>				
Result 3:	Level-2 market data can receive and handle after switching source	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 4:	Level-1 market data can receive and handle after switching source	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
<b>Other Testing content</b>				
Result 5	Static files can receive and handle (cpxx, fjy, jfjy, etc)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 6	FISP can receive and handle (if authorized)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 7	Option market data can receive and handle (if authorized)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 8	System restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Exception situation remarks:				
Technical contact ( )				