

(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: 22/4/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

Test Content

1. LDDS Level-2 market data source emergency switch situation

- Scenario 1: ALC LDDS Level-2 market data source unexpected switch

Time: Around 9:45

Phenomenon: Level 2 market data few packets loss from ALC, TKO receives market data normally

Expected Situation: can receive market data from TKO normally

- Scenario 2: Level-2 market data source unexpected switch (TKO and ALC)

Time: Around 10:00

Phenomenon: Level 2 market data few packets loss from both ALC and TKO

Expected Situation: can receive and handle Level-2 market data normally after few packets' loss

- Scenario 3: Level-2 market data source unexpected switch (TKO and ALC)

Time: Around 10:15

Phenomenon: Level 2 market data few packets loss from both ALC and TKO

Expected Situation: can receive and handle Level-2 market data normally after few packets' loss

- Scenario 4: Level-2 market data dual source dual sending mode

Time: Around 10:30

Phenomenon: ALC Level 2 market data few packets loss, TKO receives market data normally

Expected Situation: can receive and handle level-2 market data from TKO and ALC after few packets' loss

Test Checkpoint

- Static files receive and handle (cpxx, f jy, jfy, etc)
- LDDS Level-2 market data source emergency switch situation
- Level-2 and Level-1 market data can receive and handle
- 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 Platform		
9:15-9:25	Send the opening call auction quote		
9:30-10:30	Send continuous auction quote		
10:35-11:30	Send continuous auction quote		
11:30-12:00	Send pledged REPO extended trading quote		
12:00-14:00	Market Closing		

Test Data

This test will use date back (21/4/2023) 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) 2868 3431 (Wilson)

Appendix I – 22th April, 2023 Test Feedback form

Date of submission: 22th April, 2023

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 emergency switch situation				
Scenario 1: ALC LDDS Level-2 market data source unexpected switch				
Result 1	Level 2 market data few packets loss from ALC, TKO receives market data normally	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No	<input type="checkbox"/> Not
Result 2	Level 2 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Scenario 2: Level-2 market data source unexpected switch (TKO and ALC)				
Result 3	Packets loss from both ALC and TKO	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No	<input type="checkbox"/> Not
Result 4	Level 2 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Scenario 3: Level-2 market data source unexpected switch (TKO and ALC)				
Result 5	Packets loss from both ALC and TKO	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No	<input type="checkbox"/> Not
Result 6	Level 2 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Scenario 4: Level-2 market data dual source dual sending mode				
Result 7	ALC Level 2 market data few packets loss, TKO receives market data normally	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No	<input type="checkbox"/> Not
Result 8	Level 2 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
2. Other Testing Content				
Result 9	Static file can receive and handle (cpxx, fjy, jfjy, etc)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Result 10	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 11	System restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not

Exception situation remarks:

Technical Contact: () :