

## (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: 27/5/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

### Test Content

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

- Scenario 1: Single Level-2 market data source unexpected switch

Time: Around 10:40

Phenomenon: a few packets loss from TKO, ALC receives normally

Expected Situation: can receive level-2 and level-1 market data normally

- Scenario 2: Dual Level-2 main source unexpected switch to another source

Time: Around 11:00

Phenomenon: a few packets loss from both TKO and ALC

Expected Situation: can receive level-2 and level-1 market data normally

## 2. The option contract market data of STAR Market 50ETF whole network test

- 1) The operating capacity of IV
- 2) The bandwidth of IV
- 3) The option contract verification, include receive reff0302 documents. In the reff0302 document, it contains the option contract of STAR Market 50ETF (**The specific target is subject to the actual test**); real time data receive and handle; after-market documents(clpr03) verification

### Test Checkpoint

- System modification situation
- System operating capacity
- Bandwidth situation
- The option contract verification, include static files, real time data and after-market documents received and handled
- Level-2 market data source unexpected switch
- Level-2 and Level-1 market data can receive and handle
- System restores

Test Checkpoint	Test Details
1) Static files  receive and  handle	1. reff0302 document verification:  In the reff0302 document, it contains the option contract of STAR Market 50ETF ( <b>The specific target is subject to the actual test</b> ) and can be handled.
2) Real-time market data receive and  handle	1. The option contract market data of STAR Market 50ETF verification normally.  2. Conventional Level-2 market data verification  3. Conventional Level-1 market data verification

## Test Rundown

<b>Time</b>	<b>Matching Trading Platform (MTP)</b>	<b>Time</b>	<b>Alternative Trading Platform</b>
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		
<b>Time</b>	<b>New Bond Platform</b>	<b>Time</b>	<b>Derivatives Trading Platform</b>
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

## Test Data

This test will use date back (26/5/2023) 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)**

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
<b>Test Result on your system</b>			
1. LDDS Level-2 market data source emergency switch			
Scenario 1: Single Level-2 market data source unexpected switch			
<b>Result 1</b>	A few packets loss from TKO, ALC receives normally	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No  <input type="checkbox"/> Not
<b>Result 2</b>	Can receive and handle level-2 market data before and after switching	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail  <input type="checkbox"/> Not
Scenario 2: Dual Level-2 main source unexpected switch to another source			
<b>Result 3</b>	A few packets loss from both TKO and ALC	<input type="checkbox"/> Yes applicable	<input type="checkbox"/> No  <input type="checkbox"/> Not
<b>Result 4</b>	Can receive and handle level-2 market data before and after switching	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail  <input type="checkbox"/> Not
2. The option contract market data of STAR Market 50ETF whole network test (option authority vendor)			
<b>Result 5</b>	System Ready?	<input type="checkbox"/> Ready  <input type="checkbox"/> Not ready, estimate ready time: _____	<input type="checkbox"/> Not applicable
<b>Result 6</b>	System operating capacity and bandwidth ready?	<input type="checkbox"/> Ready, no need expansion  <input type="checkbox"/> Not ready, need expansion  <input type="checkbox"/> Not applicable	
<b>Result 7</b>	Static files receive and handle (include before-market document reff0302 and after-market documents clpr03)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail  <input type="checkbox"/> Not
<b>Result 8</b>	The real time verification of option contract of STAR Market 50ETF (The specific target is subject to the actual test)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail  <input type="checkbox"/> Not
Other testing content			

<b>Result 9</b>	Level-1 & Level-2 market data receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
<b>Result 10</b>	System restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail	<input type="checkbox"/> Not
Exception situation remarks:				
Technical Contact: ( ) :				