

## (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: 25/11/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

### Test Content

#### 1) Level-2 Tick-By-Tick Combined data clearance test (Only for approved first round vendor)

This part only for approved vendor. **Please restart vde before testing** and focus on verifying the Tick-by-Tick Combined data (UA5803 & UA5815) receive and handle

#### 2) Level-2 after-market fixed price transaction market data adjust to “dual source dual send” mechanism clearance test

Focusing on verify level-2 after-market fixed price transaction market data receive and handle.

### 3) The bond product information file offline

The bond product information file "bondinfoYYYYMMDD.zip" will be offline. Please verify new compressed file archive\_bondinfoYYYYMMDD.zip receive and handle.

### 4) Other test content

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

### Test Checkpoint

- Static files receive and handle (Focus on the cpxx documents and new version of bond product information compressed file)
- Level-2 Tick-by-Tick Combined data (UA5803 and UA5815) can receive and handle (Only for approved first round vendor)
- Level-2 after-market fixed transaction market data (UA3108) can receive and handle
- Level-2 and level-1 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	Star Market After-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 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	Exercise time
		12:00-14:00	Market Closing

<b>Time</b>	<b>Fixed-income Securities Platform</b>		
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		

## Test Data

This test will use date back (24/11/2023) 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) 2501 0060 (Sunny)**

Appendix I – 25<sup>th</sup> November. 2023 Test Feedback form

Date of submission: 25<sup>th</sup> November. 2023

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
VDE Ecert number:			
<b>Test Result on your system</b>			
<b>1) Level-2 Tick-By-Tick Combined data clearance test</b>			
<b>Result 1</b>	Can receive and handle Tick-by-Tick Combined data (UA5803 and UA5815).	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>2) Level-2 After-market fixed price transaction market adjust to “dual source dual send” mechanism clearance test</b>			
<b>Result 2</b>	Can receive and handle level-2 after-market fixed price market transaction data (UA3108).	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>3) The bond product information file offline</b>			
<b>Result 3</b>	Is information vendor still using bondinfoYYYYMMDD.zip	<input type="checkbox"/> Yes	<input type="checkbox"/> No
<b>Result 4</b>	Can receive and handle archive_bondinfoYYYYMMDD.zip.	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Other test content</b>			
<b>Result 5</b>	Static files can receive and handle (cpxx, fjy, etc...)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 6</b>	Level 2 and Level 1 market data can receive and handle	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 7</b>	FISP Option market data can receive and handle (if authorized)	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
<b>Result 8</b>	System restores	<input type="checkbox"/> Success applicable	<input type="checkbox"/> Fail <input type="checkbox"/> Not
Exception situation remarks:			
Technical Contact: ( ) :			