

(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: 9/12/2023
- Testing Time: 09:00 – 12:00
- Platform: Production Platform (ALC & TKO)

Test Content

1. The old bond product information file(bondinfoYYYYMMDD.zip)

offline clearance test

The old bond product information file(bondinfoYYYYMMDD.zip) will be offline on 11 December, 2023. Please verify new compressed file (archive_bondinfoYYYYMMDD.zip) receive and handle.

2. Level-2 bond market data source unexpected switch

Please start VDE on both TKO and ALC sides

- **Scenario 1: TKO LDDS level-2 bond market data source**

unexpected switch

Time: around 10:00

Phenomenon: no impact for IV

Expected Situation: can receive and handle Level-2 bond market data normally

- **Scenario 2: TKO LDDS level-2 market data source unexpected switch**

Time: around 10:15

Phenomenon: Level-2 market data source recovery after a few packets loss from TKO and can rebuild Tick-by-Tick data normally. ALC receives normally.

Expected Situation: can receive and handle Level-2 bond market data normally

3. Other test content

Can receive and handle Level-2, Level-1, FISP and option market data (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 bond market data switching drill situation
- Level-2 and Level-1 market data can receive and handle
- Option and FISP market data 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	The Science and Technology Innovation Board after-market fixed-price transaction
11:30-12:00	Related MTP Processing (After-Market transaction, etc)	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	Related Processing (Exercise period, etc)
		12:00-14:00	Market Closing

Test Data

This test will use date back (8/12/2023) 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:

(852) 2501 0060 (Sunny)

Appendix I – 9th December. 2023 Test Feedback form

Date of submission: 9th December. 2023

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
Test Result on your system			
1. The old bond product information file offline clearance test			
Result 1	Already switch to new compressed bond product information file (archive_bondinfoYYYYMMDD.zip)	<input type="checkbox"/> Does not use compressed bond product information file (archive_bondinfoYYYYMMDD.zip) <input type="checkbox"/> Switched <input type="checkbox"/> Not switched, still using bondinfoYYYYMMDD.zip <input type="checkbox"/> Not applicable	
Result 2	Can receive and handle new compressed bond product information file (archive_bondinfoYYYYMMDD.zip)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
2. Level-2 bond market data source unexpected switch			
Scenario 1: TKO LDDS level-2 bond market data source unexpected switch			
Result 3	Can receive and handle level-2 bond market data	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
Scenario 2: TKO LDDS level-2 market data source unexpected switch			
Result 4	Can receive and handle level-2 bond market data	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
Result 5	Can rebuild bond tick-by-tick market data	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
3. Other Testing Content			
Result 6	Static files receive and handle (Focus on the cpXX documents and new version of bond product information compressed file)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
Result 7	Level-2 and Level-1 market data can receive and handle	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	
Result 8	Option and FISP market data receive and handle (if authorized)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable	

Result 9	System restores	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Exception situation remarks:		
Technical Contact: () :		