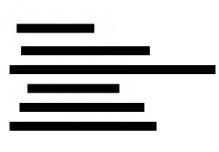
Deutsche Börse AG XBID Projects PER100 - Quality Plan





PER100 - Quality Plan

XBID







Deutsche Börse AG	
XBID Projects	 Version V5.10
PER100 - Quality Plan	 Page 2 of 28

Table of Contents

1.1 Purpose 3 1.2 Intended Audience 3 1.3 Referenced documents 3 2 Quality Approach for the Project 4 3 Quality Criteria / Acceptance Criteria 5 3.1 Incident / Error Categorization 5 3.1.1 Incident / Error Categorization 5 3.1.2 Seventy 1 - Critical 5 3.1.3 Seventy 3 - Major 6 3.1.4 Seventy 4 - Trivial 6 3.1.7 Seventy 4 - Trivial 6 3.1.8 Seventy 4 - Trivial 6 3.1.9 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase I 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle II 10 3.4.2 IAT Cycle II 11 3.5.3 Phase II - Performance Tests 12 3.5.4 Phase II - Performance Tests 25 3.5.5 Phase II - Integration Tests 26 3.5.4 <t< th=""><th></th><th>1</th><th>Introduction</th><th> 3</th></t<>		1	Introduction	3
1.3 Referenced documents		1.1	Purpose	
2 Quality Approach for the Project		1.2	Intended Audience	3
3 Quality Criteria / Acceptance Criteria 5 3.1 Incident / Error Categorization 5 3.1.1 Severity 1 - Critical 5 3.1.2 Severity 1 - Critical 5 3.1.3 Severity 2 - Major 5 3.1.4 Severity 3 - Minor 6 3.1.4 Severity 4 - Trivial 6 3.2 Project Test Status Overview 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase I 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle II 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I - Functional Tests 12 3.5.2 Phase II - Performance Tests 12 3.5.3 Phase II - Functional Tests 25 3.5.4 Phase IV - Simulation Tests 25 3.5.5 Phase IV - Simulation Tests 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods		1.3	Referenced documents	3
3.1 Incident / Error Categorization 5 3.1.1 Severity 1 - Critical 5 3.1.2 Severity 2 - Major 5 3.1.3 Severity 3 - Minor 6 3.1.4 Severity 4 - Trivial 6 3.2 Project Test Status Overview 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase I 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 10 3.4.1 IAT Cycle I 10 3.4.2 Prose I - Functional Tests 12 3.5.1 Phase I - Functional Tests 12 3.5.2 Phase II - Performance Test 12 3.5.3 Phase II - Performance Tests 25 3.5.4 Phase IV - Simulation Tests 25 3.5.5 Phase IV - Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 28 4.1 Document Management Procedure 28		2	Quality Approach for the Project	4
3.1.1 Severity 1 - Critical 5 3.1.2 Severity 2 - Major 5 3.1.3 Severity 3 - Minor 6 3.1.4 Severity 4 - Trivial 6 3.1.4 Severity 4 - Trivial 6 3.2 Project Test Status Overview 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase I 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 10 3.5.3 Phase I – Functional Tests 11 3.5.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.5 Phase II – Performance Tests 12 3.5.4 Phase II – Performance Tests 25 3.5.5 Phase IV – Simulation Tests 26 3.5.6 Overall UAT Acceptance Criteria 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods 28 4.3 Change Management 28		3	Quality Criteria / Acceptance Criteria	5
3.1.2 Severity 2 - Major 5 3.1.3 Severity 2 - Minor 6 3.1.4 Severity 4 - Trivial 6 3.2 Project Test Status Overview 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase III 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 10 3.4.2 IAT Cycle I 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase II - Functional Tests 12 3.5.2 Phase III - Integration Tests 25 3.5.4 Phase III - Integration Tests 25 3.5.5 Phase IV - Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 24 4 Quality Assurance Methods 28 <		3.1	Incident / Error Categorization	5
3.1.3 Severity 3 - Minor 6 3.1.4 Severity 4 - Trivial 6 3.1.4 Severity 4 - Trivial 6 3.2 Project Test Status Overview 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase I 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 10 3.4.2 IAT Cycle I 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I - Functional Tests 12 3.5.2 Phase II - Performance Tests 12 3.5.3 Phase II - Integration Tests 25 3.5.4 Phase IV - Simulation Tests 26 3.5.5 Phase V - Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods 28 4.1 Document Management Proce				
3.2 Project Test Status Overview 7 3.3 Factory Acceptance Test (FAT) Phase Metrics 7 3.3.1 FAT Phase I 8 3.3.2 FAT Phase I 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I - Functional Tests 12 3.5.2 Phase II - Performance Tests 12 3.5.3 Phase II - Performance Tests 25 3.5.4 Phase IV - Simulation Tests 26 3.5.5 Phase V - Simulation Tests 26 3.5.6 Overall UAT Acceptance Criteria 24 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28				
3.3 Factory Acceptance Test (FAT) Phase Metrics. 7 3.1 FAT Phase I 8 3.2 FAT Phase II 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 10 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I – Functional Tests 12 3.5.2 Phase II – Performance Tests 12 3.5.3 Phase III – Integration Tests 25 3.5.4 Phase IV – Simulation Tests 26 3.5.5 Phase V – Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 22 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28				
3.3.1 FAT Phase I 8 3.3.2 FAT Phase II 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle I 10 3.4.3 IAT Cycle II 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I - Functional Tests 12 3.5.2 Phase II - Performance Tests 12 3.5.3 Phase II - Integration Tests 25 3.5.4 Phase IV - Simulation Tests 25 3.5.5 Phase V - Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 22 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28			-	
3.3.2 FAT Phase II 9 3.4 Integration Acceptance Test (IAT) 9 3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle II 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I – Functional Tests 12 3.5.2 Phase II – Performance Tests 12 3.5.3 Phase III – Integration Tests 25 3.5.4 Phase IV – Simulation Tests 25 3.5.5 Phase V – Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 22 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28				
3.4.1 IAT Cycle I 10 3.4.2 IAT Cycle II 11 3.5 User Acceptance Test (UAT) Phase Metrics 11 3.5.1 Phase I – Functional Tests 12 3.5.2 Phase II – Performance Tests 12 3.5.3 Phase III – Performance Tests 25 3.5.4 Phase IV – Simulation Tests 25 3.5.5 Phase V – Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28	I			
3.4.2 IAT Cycle II				
3.5.1 Phase I - Functional Tests 12 3.5.2 Phase II - Performance Tests 12 3.5.3 Phase III - Integration Tests 25 3.5.4 Phase IV - Simulation Tests 26 3.5.5 Phase V - Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28	I		•	
3.5.2 Phase II – Performance Tests 12 3.5.3 Phase III – Integration Tests 25 3.5.4 Phase IV – Simulation Tests 26 3.5.5 Phase V – Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy 28	•	3.5	User Acceptance Test (UAT) Phase Metrics	
3.5.3 Phase III - Integration Tests. 25 3.5.4 Phase IV - Simulation Tests. 26 3.5.5 Phase V - Emergency Plan Simulation (Business Contingency Tests). 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods. 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy. 28				
3.5.5 Phase V – Emergency Plan Simulation (Business Contingency Tests) 26 3.5.6 Overall UAT Acceptance Criteria 27 4 Quality Assurance Methods 28 4.1 Document Management Procedure 28 4.2 Issue Management 28 4.3 Change Management 28 4.4 Test Strategy. 28	I			
3.5.6 Overall UAT Acceptance Criteria 27, 4 Quality Assurance Methods 28, 4.1 Document Management Procedure 28, 4.2 Issue Management 28, 4.3 Change Management 28, 4.4 Test Strategy 28,				
4.1Document Management Procedure284.2Issue Management284.3Change Management284.4Test Strategy28				
4.1Document Management Procedure284.2Issue Management284.3Change Management284.4Test Strategy28				
4.2 Issue Management		4	Quality Assurance Methods	<u>28</u>
4.3 Change Management		4.1	Document Management Procedure	
4.4 Test Strategy		4.2	Issue Management	
		4.3	Change Management	
4.5 Risk Management		4.4	Test Strategy	
		4.5	Risk Management	

Deutsche Börse AG	-	
XBID Projects	-	Version V5.10
PER100 - Quality Plan	-	Page 3 of 28

1 Introduction

A key success factor for the project is that the outcome of the project meets RFO requirements and other requirements mutually agreed in the contractually binding documents including change requests. In order to be able to realise those requirements they were noted down as quality criteria during the preparation phase of the project. The quality plan is the deliverable that will list the agreed quality criteria as well as the means of assessing whether these criteria will be met. Last but not least, it will detail the approach designed and the processes followed to assure and manage the quality of the project deliverables throughout the project.

1.1 Purpose

This document provides:

- A description of the approach to assure RFO requirements are met
- An account of the quality expectations and objectives in the form of acceptance criteria
- An overview of the acceptance criteria / thresholds for project phases and project deliverables
- An outline of methods, processes and tools that will be applied as means to manage and assure quality

1.2 Intended Audience

- Project steering committee members
- Project management
- Project team members
- DBAG's contractual party, the PXs and PX project stakeholders.

1.3 Referenced documents

Deutsche Börse AG	
XBID Projects	 Version V5.10
PER100 - Quality Plan	 Page 4 of 28

2 Quality Approach for the Project



¹ L1 and L2 quality levels are DBAG internal quality gates.

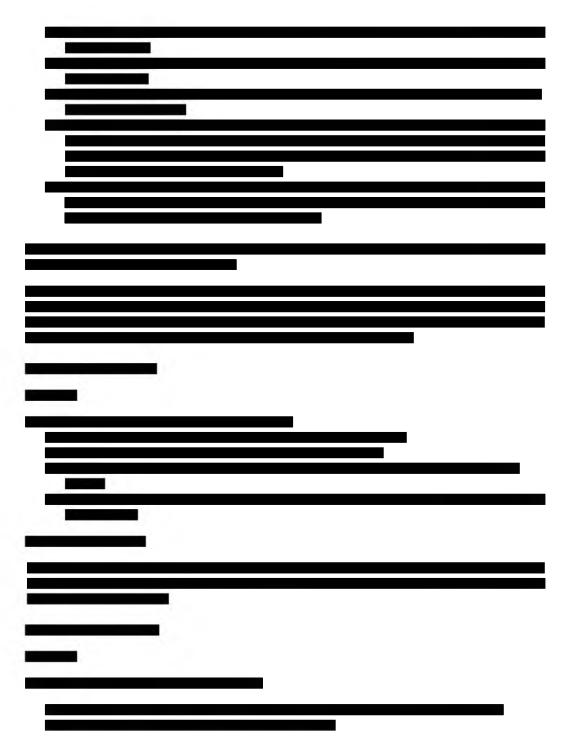
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Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 5 of 28

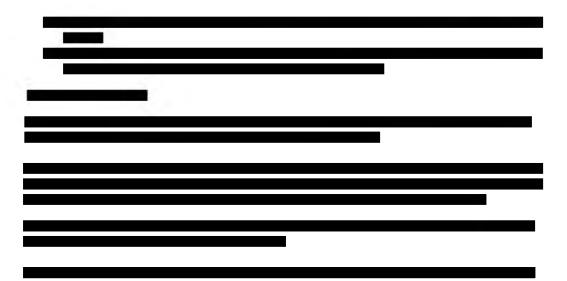
3 Quality Criteria / Acceptance Criteria

3.1 Bug Severity Classification

Deutsche Börse AG	_	
XBID Projects	-	Version V5.10
PER100 - Quality Plan	-	Page 6 of 28



Deutsche Börse AG	
XBID Projects	Version V5.1
PER100 - Quality Plan	Page 7 of 2

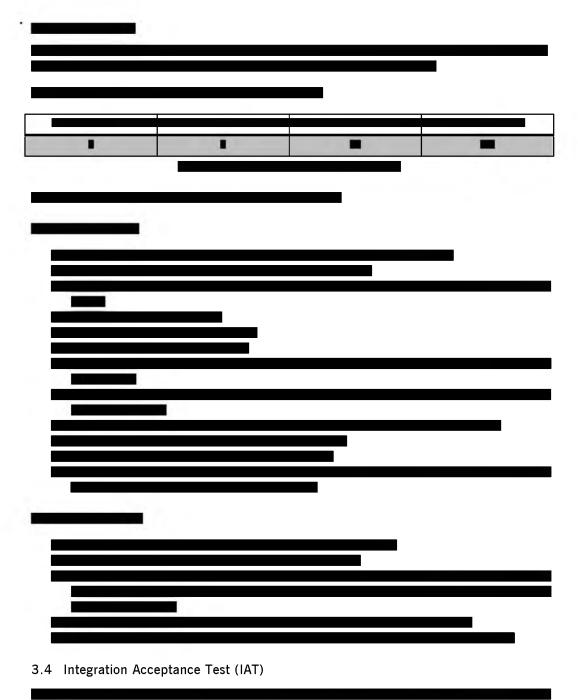


3.2 Project Test Status Overview

3.3 Factory Acceptance Test (FAT) Phase Metrics

eutsche Börse AG BID Projects	Version V5.10
ER100 - Quality Plan	Page 8 of 2
	-

Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 9 of 28



Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 10 of 28

_	 -	
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Deutsche Börse AG		
BID Projects		Version V5.1
'ER100 - Quality Plan		Page 11 of 2
	1	
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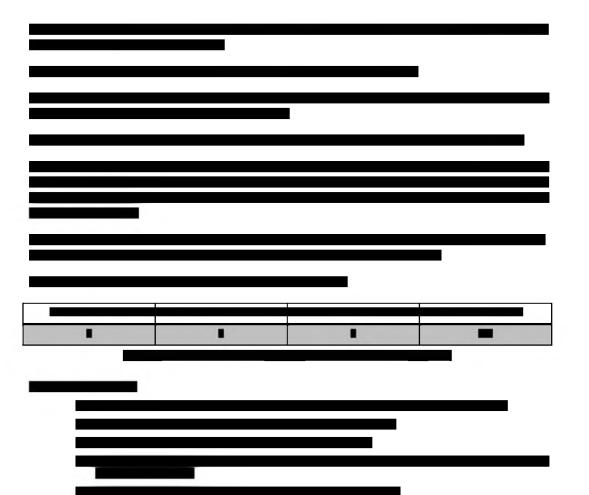




Deutsche Börse AG	_	
XBID Projects	-	Version V5.10
PER100 - Quality Plan		Page 12 of 28

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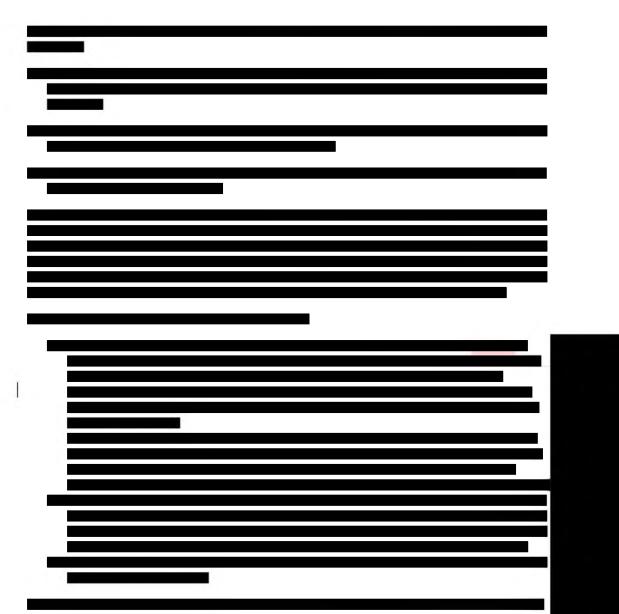
Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 13 of 28



Deutsche Börse AG	
BID Projects	Version V5.1
PER100 - Quality Plan	Page 14 of 2
	l
—	

Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 15 of 28

Deutsche Borse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 16 of 28



Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 17 of 28

Performance test scenario for hourly instruments

This test focusses on the performance with orders entered only on hourly instruments.

The test consists of a base load period with several peaks. Between all peaks there are 5 minutes to allow the system to return back to a base load state. The total duration of the test is 60 minutes.

Phase	Transactions/second	Duration	Total transactions
Base load	8	3580 seconds	28.640
6 one-second peaks	100	1 second (6 times)	600
2 two-second peaks	100	2 seconds (2 times)	400
10 second high volume phase (plateau)	40	10	400

- Total 30.040 transactions
- Matching will take place in 6 different instruments (hours).
- 20% of trades during peak moments result from partial execution of orders
- Cross-border capacity between market areas will be unlimited so no congestion will occur during the test
- No load on block instruments is running at the same time
- Average Order book depth: 30 orders per instrument per side.
- Orders will be distributed evenly over all hubs in the used topology

The test will be conducted with 4 different topologies:

- Single hub
- 10 hubs and 10 connections
- 20 hubs and 40 connections
- 50 hubs and 150 connections

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eutsche Börse AG	-	-			_	
BID Projects	_	-		n V5.10		
R100 - Quality Plan	_	_	Page	18 of 28	3	
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Deutsche Börs	e AG											
XBID Projects							-		Versio	n V5.10	_	
PER100 - Qua	ality Plar	ו					-		Page	19 of 28	3	
Screen refresh time for TSO Client	400	900	N/A	480	1080	N/A	640	1440	N/A	1120	2520	N/A
Screen refresh time for Explicit Access Client	400	900	N/A	480	1080	N/A	640	1440	N/A	1120	2520	N/A

Table 7: Hourly Instruments

(1) All response times exclude network latency

(2) All refresh times exclude network latency

Deutsche Börse AG		
XBID Projects	Ver	sion V5.10
PER100 - Quality Plan	Pag	ge 20 of 28

Performance test scenarios for block instruments

This test focuses on the performance with orders entered only on user defined block instruments.

The test consists of a base load period with several peaks. Between all peaks/plateaus there are 58 seconds to allow the system to return back to a base load state. The total duration of the test is 60 minutes.

Phase	Transactions/second	Duration	Total transactions
Base load	0.2	3480 seconds	696
60 two-second peaks	1	2 seconds (60 times)	120

- Total 816 transactions
- Matching will take place in a single block instrument.
- Cross-border capacity between market areas will be unlimited so no congestion will occur during the test
- No load on hourly instruments is running at the same time
- Average Order book depth: 30 orders per instrument per side.
- Orders will be distributed evenly over all hubs in the used topology

The test will be conducted, with 3 different block lengths & 4 different topologies:

Block lengths:

- 10 hours
- 24 hours
- 30 hours

Topologies:

Deutsche Börse AG		
XBID Projects	-	Version V5.10
PER100 - Quality Plan		Page 21 of 28

- Single hub
- 10 hubs and 10 connections
- 20 hubs and 40 connections
- 50 hubs and 150 connections

For all topologies the following conditions apply:

Number of borders having ramping limitations: 10% of connections

Deutsche Börse AG commits to meeting the performance numbers as presented in the tables below (all response times in milliseconds):

Block Instruments (10 hours)											
	Hourly instr (one area)					and connections: (This is a multiplier for the performance in %)					
(XX % of the measures should be below the mentioned value)	Standard Operation		10 hubs and 10 connections		20 hubs and 40 connections			50 hubs and 150 connections			
Response Time Indicators (1)	95%	99,50%		95%	99,50%		95%	99,50%		95%	99,50%
Order execution and trade capture response (3-4a/4b) – Indicator 1a and 1b	200	400	200%	400	800	350%	700	1400	450%	900	1800
Response time of the API	100	200	100%	100	200	100%	100	200	100%	100	200
Public Order Books Reports response (3-6)	400	800	150%	600	1200	240%	960	1920	350%	1400	2800
Refresh Time Indicators (2)	95%	99,50%		95%	99,50%		95%	99,50%		95%	99,50%
Screen refresh time for SOB- CMM Admin Client	500	1000	100%	500	1000	100%	500	1000	100%	500	1000
Screen refresh time for TSO Client	450	950	130%	585	1235	180%	810	1710	310%	1395	2945
Screen refresh time for Explicit Access Client	450	950	130%	585	1235	180%	810	1710	310%	1395	2945

Table 8: Block Instruments (10 hours)

Deutsche Börse AG					
XBID Projects			Version V5.10)	
PER100 - Quality Plan		 	Page 22 of 2	8	
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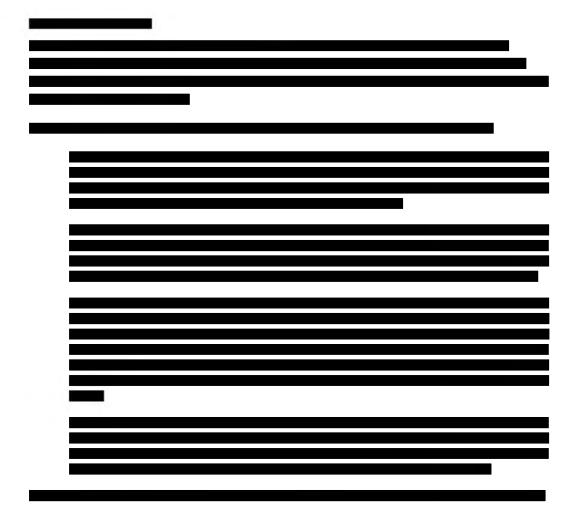
Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 23 of 28

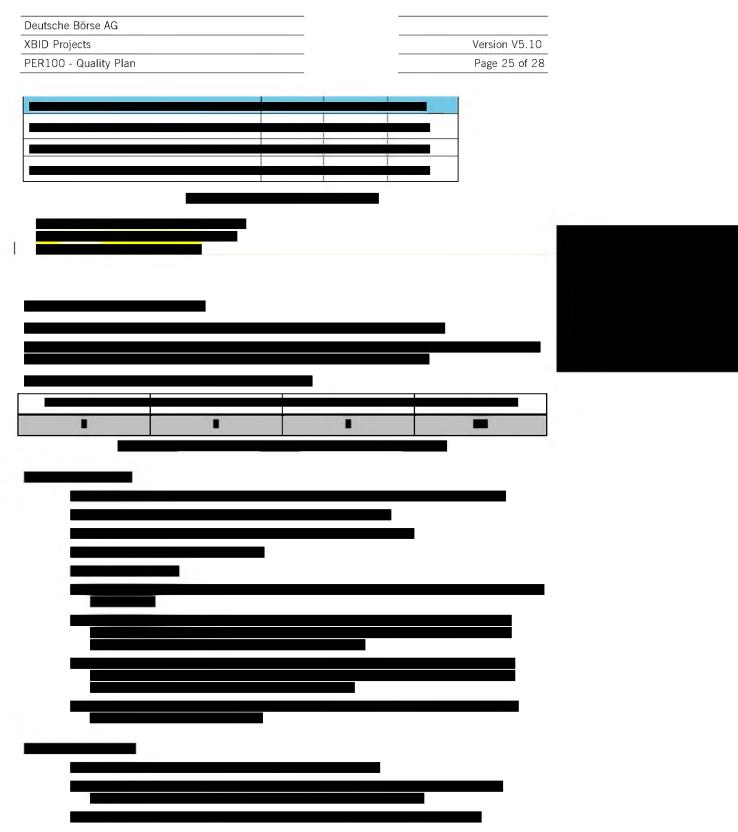
Block Instruments (30 hours)											
	Hourly instr (one area)			Number of hubs and connections: (This is a multiplier for the performance in $\%$)							
(XX % of the measures should be below the mentioned value)	Standard Operation		10 hubs and 10 connections		20 hubs and 40 connections			50 hubs and 150 connections			
Response Time Indicators (1)	95%	99,50%		95%	99,50%		95%	99,50%		95%	99,50%
Order execution and trade capture response (3-4a/4b) – Indicator 1a and 1b	200	400	300%	600	1200	500%	1000	2000	600%	1200	2400
Response time of the API	100	200	100%	100	200	100%	100	200	100%	100	200
Public Order Books Reports response (3-6)	400	800	200%	800	1600	300%	1200	2400	400%	1600	3200
Refresh Time Indicators (2)	95%	99,50%		95%	99,50%		95%	99,50%		95%	99,50%
Screen refresh time for SOB- CMM Admin Client	500	1000	100%	500	1000	100%	500	1000	100%	500	1000
Screen refresh time for TSO Client	500	1000	150%	750	1500	250%	1250	2500	400%	2000	4000
Screen refresh time for Explicit Access Client	500	1000	150%	750	1500	250%	1250	2500	400%	2000	4000

Table 10: Block Instruments (30 hours)

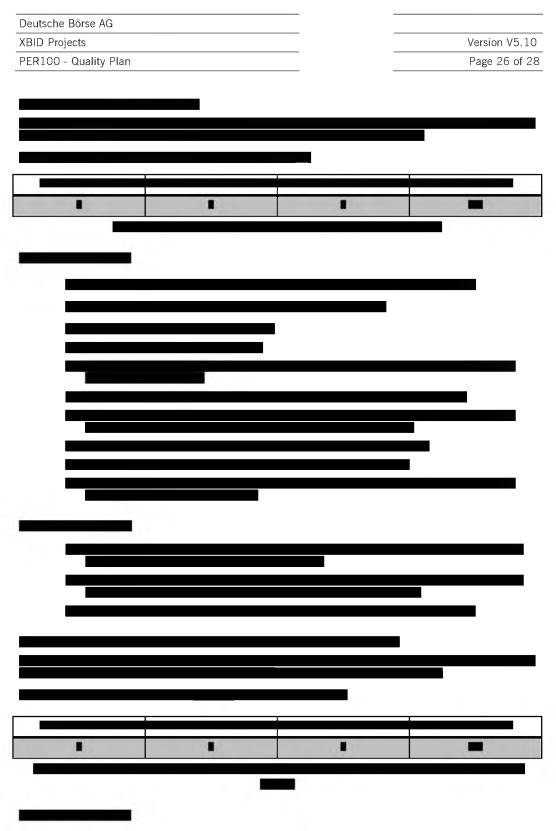
(1) All response times exclude network latency(2) All refresh times exclude network latency

Deutsche Börse AG	_	
XBID Projects	-	Version V5.10
PER100 - Quality Plan	-	Page 24 of 28

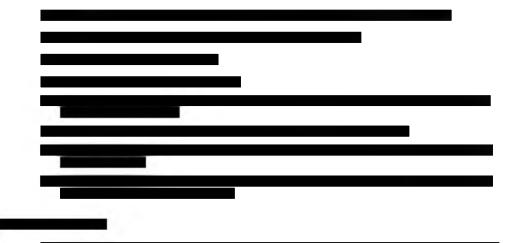




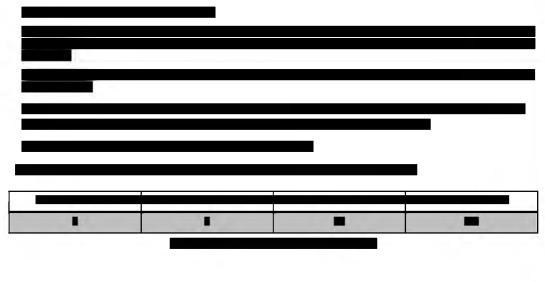
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Deutsche Börse AG		
XBID Projects	-	Version V5.10
PER100 - Quality Plan	-	Page 27 of 28









Deutsche Börse AG	
XBID Projects	Version V5.10
PER100 - Quality Plan	Page 28 of 28

4 Quality Assurance Methods

4.1 Document Management Procedure

4.2 Issue Management

4.3 Change Management

4.4 Test Strategy

4.5 Risk Management