

(Testing Notification) LDDS Test Sessions Schedule and Rundown

Test Schedule

Testing Date: 29/06/2024

Testing Time: 09:00am to 12:00pm (UTC+8)

Platform: Production Platform (ALC & TKO)

		Bidding Quotes		Comprehensive business situation	
1	9:15-9:25	Opening Auction	9:15-9:25	Call Auction	
2	9:30-10:30	Continuous bidding	9:30-10:30	Continuous Trading	
3	10:35-11:27	Continuous bidding	10:35-11:30	Continuous Trading	
4	11:27-11:30	Closing call auction	11:30-12:00	After-hours fixed trading of the Science and Technology Innovation Board	
5	11:30-12:00	After-hours trading	12:00-14:00	Market Closing	
6	12:00-14:00	Market Closing			
		New Bond Quotes			
1	9:15-9:25	Call Auction			
2	9:30-10:30	Continuous Trading			
3	10:35-11:30	Continuous Trading			
4	11:30-12:00	Bond repo transaction extended			
5	12:00-14:00	Market Closing			

Test Units

1. SSE Infonet Ltd.
2. Information providers and securities firms connecting to Level-2

Test Content

Send Level-2 market information (auction, bond, comprehensive industry) and Level-1 market information (auction, bond, comprehensive industry) through the LDDS system production environment.

Market Data Transaction Abnormally Switching Test

- Scenario 1: Level-1 market data source abnormally switching for **TKO** network
- Time: Around 9:40
- Phenomenon: There may be a small amount of packet loss of Level-1 on VDE (**TKO**), but normal on **ALC**
- Expected Situation: Level-1 market data source can maintain normal service
- Scenario 2: Level-1 market data source abnormally switching for both **TKO & ALC** networks
- Time: Around 10:00
- Phenomenon: There may be a small amount of packet loss on both VDE **ALC & TKO** networks
- Expected Situation: Level-1 market data source can maintain normal service
- Scenario 3: The 1st time of Level-2 bidding abnormally switching for both **TKO & ALC** networks
- Time: Around 10:20
- Phenomenon: There may be a small amount of packet loss on Level-2 bidding for both **TKO & ALC** networks
- Expected Situation: Level-2 bidding can maintain normal service

- Scenario 4: The 2nd time of Level-2 bidding abnormally switching for both **TKO & ALC** networks
- Time: Around 10:40
- Phenomenon: There may be a small amount of packet loss on Level-2 bidding for both **TKO & ALC** networks
- Expected Situation: Level-2 bidding can maintain normal service
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- Scenario 5: The 1st time of Level-2 bond abnormally switching for both **TKO & ALC** networks
- Time: Around 11:00
- Phenomenon: There may be a small amount of packet loss on Level-2 bond for both **TKO & ALC** networks
- Expected Situation: Level-2 bond can maintain normal service
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- Scenario 6: The 2nd time of Level-2 bond abnormally switching for both **TKO & ALC** networks
- Time: Around 11:20
- Phenomenon: There may be a small amount of packet loss on Level-2 bond for both **TKO & ALC** networks
- Expected Situation: Level-2 bond can maintain normal service
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- Scenario 7: The 1st time of Level-2 market data after market closing abnormally switching for both **TKO & ALC** networks
- Time: Around 11:40
- Phenomenon: There may be a small amount of packet loss on Level-2 data after market closing for both **TKO & ALC** networks
- Expected Situation: Level-2 data after market can maintain normal service

- Scenario 8: The 2nd time of Level-2 market data after market closing abnormally switching for both **TKO & ALC** networks
- Time: Around 11:50
- Phenomenon: There may be a small amount of packet loss on Level-2 data after market closing for both **TKO & ALC** networks
- Expected Situation: Level-2 data after market can maintain normal service

Test Data

In this test, the LDDS system production environment uses the data after the end-of-day processing of all securities in the Shanghai Stock Exchange on June 28, 2024 (Friday) as the starting data for the test.

Test Requirements

- 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 0160 (Dennis)

Appendix I – 29th June, 2024 Test Feedback form

Date of submission: 29th June, 2024

Name of vendor		
Test In-charge:	Test In-charge Contact No.:	
	Test In-charge Mobile No.:	
Test Result on your system		
1. Market Data Transaction Abnormally Switching Test		
Scenario 1: Level-1 market data source abnormally switching for TKO network		
Result 1	VDE market data source switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 2	Level-1 market data source keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 2: Level-1 market data source abnormally switching for both TKO & ALC networks		
Result 3	VDE market data source switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 4	Level-1 market data source keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 3: The 1st time of Level-2 bidding abnormally switching for both TKO & ALC networks		
Result 5	VDE Level-2 bidding switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 6	Level-2 bidding keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 4: The 2nd time of Level-2 bidding abnormally switching for both TKO & ALC networks		
Result 7	VDE Level-2 bidding switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 8	Level-2 bidding keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 5: The 1st time of Level-2 bond abnormally switching for both TKO & ALC networks		
Result 9	VDE Level-2 bond switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 10	Level-2 bond keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 6: The 2nd time of Level-2 bond abnormally switching for both TKO & ALC networks		
Result 11	VDE Level-2 bond switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 12	Level-2 bond keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 7: The 1st time of Level-2 data after market closing abnormally switching for both TKO & ALC networks		
Result 11	VDE Level-2 data after market closing switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 12	Level-2 data after market closing keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 8: The 2nd time of Level-2 data after market closing abnormally switching for both TKO & ALC networks		
Result 11	VDE Level-2 data after market closing switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable

Result 12	Level-2 data after market closing keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Exception situation remarks:		
Technical Contact: () :		