

LDDS system production environment testing plan

(September 7, 2024)

1. Test schedule

The test period will be 09:00 to 16:00 on September 7, 2024.

Testing schedule as follows:

		Bidding Quotes		Comprehensive business situation	
1	9:15-9:25	Opening Auction		9:15-9:25	Call Auction
2	9:30-11:30	Continuous bidding		9:30-11:30	Continuous Trading
3	13:00 -14:57	Continuous bidding		13:00-15:00	Continuous Trading
4	14:57-15:00	Closing call auction		15:00-15:30	After-hours fixed trading of the Science and Technology Innovation Board
5	15:00-15:30	After-hours trading		15:30-17:00	Market Closing Process
6	15:30-17:00	Market Closure Processing			
		New Bond Quotes		Fixed Income Quotes	
1	9:15-9:25	Call Auction		9: 00 - 11:30	Continuous Trading
2	9:30-11:30	Continuous Trading		13:00-15:30	Continuous Trading The trading time for convertible bonds with designated counterparties is 15:00-15:30
3	13:00-15:00	Continuous Trading		15:30-17:00	Market Closing Process
4	15:00-15:30	Bond repo transaction extended			
5	15:30-17:00	Market Closing Process			

Options Quotes				
1	9:15-9:25	Call Auction		
2	9:30-11:30	Continuous Trading		
3	13:00-14:57	Continuous Trading		
4	14:57-15:00	Closing call auction		
5	15:00-15:30	Related business processing (exercise, etc.)		
6	15:30-17:00	Market Closing Process		

2. Test Units

1. SSE Infonet
2. Level-2 information providers and securities firms.
3. SSE Cloud SDK users.

3. Test content

Send Level-2 quotes (auctions, bonds, comprehensive industries), Level-1 quotes (auctions, bonds, comprehensive industries), option quotes, and fixed income quotes through the LDDS system production environment.

1. The first batch of LDDS system server version upgrade

VDE direct connection users focus on verifying the Level-2 market reception and processing of Tseung Kwan O backup source lines, including dedicated line access and core institution access network access.

2. Market business emergency drills

- Drill scenario 1: Upstream system switching sources (TKO line)

Time: 12:30 to 13:30

Drill content: During the above test period, the LDDS system will be switch according to the adjustment of the upstream system, which may involve multiple packet loss of Level-2, Level-1, options and other market conditions.

Results: 1) **Direct connection users**: During the drill, there may be multiple packet loss situations involving Level-2, Level-1, options and other market conditions; 2) **SSE Cloud SDK users**: No obvious impact.

Expectations for information providers: The market information system can maintain normal service.

- Drill Scenario 2: Interruption and recovery of the bidding Level-2 market

Time: 13:55 to 14:05

Drill content: The Level-2 market conditions of all lines of the LDDS system were abnormally interrupted for a while and then restored; there was no abnormality in the Level-2 market conditions of bonds.

Results: 1) **Direct connection users**: The bidding Level-2 market was interrupted for a while and then recovered; 2) **SSE Cloud SDK**

users: The bidding Level-2 market was interrupted for a while and then recovered.

Expectations for information provider systems: Information provider systems can automatically switch to Level-1 market service when the bidding Level-2 market information is abnormal, and restore Level-2 market service when the bidding Level-2 market information reception is normal.

3. Ap Lei Chau network drill test

During this test, our company will upgrade and debug the ALC line of the core institutional access network of the LDDS system. Please verify the reception and processing of the market data. If there is any problem in the reception of market information data during the test, please provide feedback in time and cooperate with our company to investigate the abnormality.

5. Test Data

In this test, the LDDS system production environment uses the September 6, 2024 (Friday) data after the end-of-day processing of all securities in the SSE as the testing data for the test.

6. 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.

Technical Contact

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Test Feedback

1. Static file reception and processing are normal (cpxx, f jy series files);
2. The reception and processing of TKO backup source line market data;
3. Level -2 market data source switching drill;
4. The reception and processing of the market data of ALC line of the core institution network;
5. Level-2 market data reception and processing;
6. Level-1 market data reception and processing;
7. Options market data reception and processing (if authorized);
8. Fixed income market data reception and processing (if authorized);
9. The system recovers normally.

Appendix I – 15th June, 2024 Test Feedback form

Date of submission: 15th June, 2024

Name of vendor		
Test In-charge:	Test In-charge Contact No.:	
	Test In-charge Mobile No.:	
Test Result on your system		
1. LDDS system new version upgrade emergency switching drill		
Scenario 1: Upstream system switching sources (TKO line)		
Result 1	VDE market data source switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 2	Level-2 market data source keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 2: Interruption and recovery of the bidding Level-2 market		
Result 3	VDE market data source switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 4	Level-2 market data source keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 3: Ap Lei Chau network drill test		
Result 5	VDE market data source switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 6	Level-2 market data source keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Exception situation remarks:		
Technical Contact: () :		