

(Testing Notification) LDDS Prod. Env. Test Sessions

Schedule and Rundown

Test Schedule

Testing Date: 07/10/2024

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

Platform: Production Platform

		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		Options Quotes	
1	9:15-9:25	Call Auction		9:15-9:25	Call Auction
2	9:30-10:30	Continuous Trading		9:30-10:30	Continuous Trading
3	10:35-11:30	Continuous Trading		10:35-11:27	Continuous Trading
4	11:30-12:00	Bond repo transaction extended		11:27-11:30	Closing call auction
5	12:00-14:00	Market Closing		11:30-12:30	Exercise period
				12:00-14:00	Market Closing
		Fixed Income Quotes			
1	9:00-11:30	Continuous Trading The trading period for convertible bonds with designated counterparty quotation is 10:30-11:30			
2	11:30-14:00	Market Closing			
3					
4					

Test Units

1. SSE Infonet Ltd.
2. Level-2 Information Providers and Securities Firms

Test Content

Level-2 market conditions (auction, bonds , comprehensive industry), Level-1 market conditions (auction, bonds , comprehensive industry), option market conditions, fixed income market conditions , etc. are sent through the LDDS system production environment and the SSE Cloud SDK real environment. Participating users need to receive, process and verify Level - 2 quotes , Level -1 quotes, options quotes, fixed income quotes, etc.

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 Sep 30, 2024 (Monday) as the starting data for the test.

Test Requirements

1. Do not distribute testing data to end user.
2. All information vendors must prepare system backup in Production and Test environment before the test. And do restoring after the test is completed.
3. 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 Test		
Scenario 1: Static files reception and processing are normal (such as reff04 and cpxx series files)		
Result 1	VDE market data source switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 2	Static files reception and processing normally?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 2: Level-2 market information reception and processing		
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: Level-1 market data reception and processing		
Result 5	VDE Level-1 market data switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 6	Level-1 market data keeps providing service?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 4: Options market data reception and processing		
Result 7	Options market data switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 8	Options market data reception and processing normally?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 5: Fixed income market data reception and processing		
Result 9	Fixed income market data switching status?	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 10	Fixed income market data reception and processing normally?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Scenario 6: The system recovers normally		
Result 11	The system recovers normally?	<input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> Not applicable
Exception situation remarks:		
Technical Contact: () :		