

All-Weather Test Sessions for re-listing of risk alert board

Schedule and Rundown

Test Program outline

This joint test program is decided for Shanghai Stock Exchange, the China Securities Depository and Clearing Corporation Limited Shanghai Branch, counter developer and information vendor to participate. Aim to test the technical status of the system to handle the risk alert board.

This test is on Level-2 All-Weather testing platform (Level-2 information vendor can test to acquire cpXX document).

Test Participator

- Shanghai Stock Exchange
- China Investment Information Services Ltd (CIIS)
- Information Vendor

Test Schedule

- Testing Date : **Trade day between 01/06/2020 and 09/06/2020**
- Testing Time: **08:30 - 18:30**
- Platform: **CIIS All-Weather Platform (IP: 201.1.3.29)**
- Testing Data: SSE static file(cpXXmmdd.txt; cpXX0102mmdd.txt; cpXX0201mmdd.txt; cpXX0202mmdd.txt)

Test Rundown

The test is planned to last for 8 working days from May 29 to June 9, 2020. The test trading day is the same as the real trading day, and the T day is May 29.

Testing Day	Scenario	Content	Remarks
T-T+7	Receiving cpxx series documents of SSE	IVs can receive and process the following documents: 1) cpxxmmdd.txt; 2) cpxx0102mmdd.txt 3) cpxx0201mmdd.txt 4) cpxx0202mmdd.txt	In the cpxxx series of documents, the upper and lower limits are displayed as the previous closing price, which are meaningless.
	Level-1 Fast market data verification	1.Level-1 Fast market data verification on the first day of listing; A. The product status of the market, and the expectation is consistent with the actual product status B. Individual stock is expected to conform to the actual market. 2.Level-1 Fast market data verification on and after the next trading day of listing: A. The product status of the market, and the expectation is consistent with the actual product status B. Individual stock is expected to conform to the actual market.	
	Level 2 market data verification	All IVs can receive level 2 data feed through LDDS level 2 system : 1.Level-2 market data verification on the first day of listing;	

		2.Level-2 market data verification on and after the next trading day of listing.	
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Test Data

In this test, one A-share and one B-share will be re listed each day. The product information is as follows:

(1) A-share:

Product Brief	ST 测 A1	ST 测 A2	ST 测 A3	ST 测 A4	ST 测 A5	ST 测 A6	ST 测 A7	ST 测 A8
Product Code	603243	603244	603245	603246	603247	603248	603249	603250
Opening Price	0.04 Yuan	0.05Yuan	0.06Yuan	0.1Yuan	0.5Yuan	1Yuan	5Yuan	10Yuan
Listing Date	29 May	1 June	2 June	3 June	4 June	5 June	8 June	9 June
Market Type	A share	A share	A share	A share	A share	A share	A share	A share

(2) B-share

Product Brief	ST 测 B1	ST 测 B2	ST 测 B3	ST 测 B4	ST 测 B5	ST 测 B6	ST 测 B7	ST 测 B8
Product Code	900958	900959	900960	900961	900962	900963	900964	900965
Opening Price	0.004US\$	0.005US\$	0.06US\$	0.1US\$	0.5US\$	1US\$	5US\$	10US\$
Listing Date	29 May	1 June	2 June	3 June	4 June	5 June	8 June	9 June
Market Type	B share	B share	B share	B share	B share	B share	B share	B share

(3) Product which trigger temporary suspension scenario

Product Brief	ST 测 A9	ST 测 A10	ST 测 A11	ST 测 A12	ST 测 A13	ST 测 A14
Product Code	603251	603252	603253	603254	603255	603257
Opening Price	1Yuan	1Yuan	1Yuan	2Yuan	2Yuan	1Yuan
Listing Date	2 June	2 June	3 June	3 June	4 June	4 June
Market Type	A share	A share	A share	A share	A share	A share
Up / down Ratio	More than 30% rise triggered for the first time	More than 30% rise triggered for the first time and more than 60% rise triggered again	More than 60% rise triggered for the first time	More than 30% falls triggered for the first time	More than 30% fall triggered for the first time and more than 60% fall	More than 60% falls triggered for the first time

					triggered again	
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Product Brief	ST 测 B9	ST 测 B10	ST 测 B11	ST 测 B12	ST 测 B13	ST 测 B14
Product Code	900966	900967	900968	900969	900970	900971
Opening Price	1US\$	1US\$	1US\$	2US\$	2US\$	1US\$
Listing Date	2 June	2 June	3 June	3 June	4 June	4 June
Market Type	B share	B share	B share	B share	B share	B share
Up / down Ratio	More than 30% rise triggered for the first time	More than 30% rise triggered for the first time and more than 60% rise triggered again	More than 60% rise triggered for the first time	More than 30% falls triggered for the first time	More than 30% fall triggered for the first time and more than 60% fall triggered again	More than 60% falls triggered for the first time

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 need to report their result base on market rehearsal test form. Please email this form to technical@ciis.com.hk.

Appendix I

Security of Risk Alert board Re-listing interim suspension during trading rules

(The parameters in this rule description are for testing only)

Interim suspension during the trading of re-listing securities on risk alert board

- Conditions for temporary suspension

SSE shall temporarily suspend trading in case of the following abnormal fluctuations in the bidding of the re-listed shares on the risk alert board:

1. If the price rises or falls by 30% or more than the opening price of the day for the first time during the trading period;
2. If the price rises or falls by 60% or more than the opening price of the day for the first time during the trading period;
3. Other circumstances that the CSRC or SSE deems should be temporarily suspended in real time.

- Executive standard for temporary suspension

1. The duration of temporary suspension in a single session is 10 minutes;
2. If the suspension time exceeds 14:57, the trading will resume at 14:57 on the same day;
3. During the period of temporary suspension of trading, order may be continued or revoked; the accepted order shall be matched by call auction upon resumption of trading.

Appendix II – 09 June 2020 Test Feedback form

Date of submission: 09 June 2020

Name of vendor			
Test In-charge:		Test In-charge Contact No.:	
		Test In-charge Mobile No.:	
Test Result on your system			
Result 1	Receive and handle cpXX series files	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 2	Receive and handle Level-1 Fast data on the first day of listing	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Result 3	Receive and handle Level-1 Fast data on and after the next trading day of listing	<input type="checkbox"/> Success	<input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
Exception situation remarks:			
<u>Technical contact:</u> ()			