# LDDS System All-Weather Testing Environment New Bidding and New Comprehensive Business Special Test Plan (Round 2, July)

## I. Scheme Overview

In accordance with the relevant work arrangements for the construction of our new competitive bidding and integrated trading system, our company plans to conduct a special test in the LDDS system all-weather testing environment from June 29th ( Monday) to July 31st (Friday) . All units are requested to attach great importance **to this** , **assign dedicated personnel to participate in this test, and provide feedback .**

## II. Participating Units

1. SSE InfoNet Ltd.
2. Authorized information vendors and securities firms .

## III. Test Content

This test focuses on verifying the relevant changes mentioned in the " Shanghai Stock Exchange LDDS System Technical Adjustments Adapting to New Bidding and Comprehensive Business Technical Implementation Guide " as well as the reception, processing , and terminal display of static files, Level -2 , and Level-1 market data ( see the attachment for the implementation guidelines). Users are requested to find and verify the test data according to their business needs .

The test trading date is the same as the real trading date, with day T being June 29 , 2026. The test content is as follows:

| Test date | Test Scenario | Test Description |
|---|---|---|
| **T day** | Pre-market static file market data reception and verification | 1. The reception of static files ( cpxx and fjy series, etc.) before the market opens is normal.<br>2. The market data files mktdt00.txt and the second batch of product basic information cpxx0201mmdd.txt/second batch of product basic information cpxx0202mmdd.txt in the auction matching system do not include bond distribution code information.<br>In the "Product Basic Information Second Edition First Batch cpxx0201mmdd.txt/Product Basic Information Second Edition Second Batch cpxx0202mmdd.txt" files , for stock products, when the price fluctuation limit type is not N, the upper limit price and lower limit price have no actual control significance and are set to 0.<br>4. The files "Product Basic Information Second Edition First Batch cpxx0201mmdd.txt" and "Product Basic Information Second Edition Second Batch cpxx0202mmdd.txt" will no longer be sent to pre-issued treasury bonds that have passed their "last trading date".<br>5. Product non-transactional basic information file fjyYYYYMMDD The document corrects the values of the fields "Non-trading order total lot size", "Minimum |

| | | |
|---|---|---|
| | | non-trading order quantity", "Maximum non-trading order quantity" and "Non-trading price" in the records of real-time subscription and redemption money market fund Class A products (5198**).<br>6. In the documents cpxx0201 and cpxx0202, the "upper limit price" and "lower limit price" of the main board risk warning stocks are calculated according to the adjusted price change ratio (10%) ( 5% for stocks of companies that have not undergone share reform).<br>7. In the cpxx0202 file, the 41st value of the "Remarks" field for A-shares on the main board, stocks on the Science and Technology Innovation Board , and exchange-traded funds (ETFs) is "Y", indicating that after-hours fixed-price trading is supported. |
| | Real-time market data verification | 1. Real-time market data does not include bond distribution code information.<br>2. Optimize the "Market Status" section in the integrated business system's market data file mktdt01.txt, and the market status message ( MsgType = M101) in the integrated business data ( SecurityType = 03) :<br>1 ) "End of Opening Call Auction" It is meaningless when there are no products in the comprehensive business market that support the opening call auction.<br>2) "Market Closing Signal for Pre-Issuance of Treasury Bonds" It is meaningless when |

| | | |
|---|---|---|
| | | there are no treasury bonds to be issued during the issuance period.<br>3. In the Level-2 snapshot market data (UA3202) , the latest transaction price (tag31) and the closing price (tag10204) remain consistent at the close of the day ;<br>4. In the Level-2 auction merged market data (UA5803) , for products that are continuously suspended from trading, two product status order data with tag10192, namely CLOSE and ENDTR, will be received normally after the market closes;<br>5. Verification of channel number (tag10115) value adjustment in Level-2 auction merged market data (UA5803) ;<br>6. Verification of channel number (tag10115) value adjustment in the after-hours fixed-price transaction message (UA3209) of the auction-based Level-2 auction ;<br>7. Status of receiving and processing Level-2 market data snapshots ( UA3202 );<br>8. Status of receiving and processing Level-2 auction data ( UA5803 );<br>9. Status of receiving and processing Level-2 after-hours fixed-price trading snapshot data ( UA3108 );<br>10. Status of receiving and processing Level-2 after-hours fixed-price transaction data ( UA3209 );<br>11. Bid Level -2 data recovery status;<br>12. Status of receiving and processing |

| | | |
|---|---|---|
| | | Level-1 market data snapshots during auctions ;<br>13. Status of receiving and processing Level-1 after-hours fixed-price trading data; |
| | Transaction mechanism optimization related verification | 1. Real-time market data reception and processing are normal. During the closing call auction, the market data reception of fund (ETF, LOF, REITs) products is consistent with that of main board stocks, which complies with the call auction market data rules. The closing price is the transaction price generated by matching at the end of the closing call auction.<br>2. During the after-hours fixed-price trading phase, the received market data includes all A-shares and exchange-traded funds (ETFs).<br>3. The price fluctuation of stocks under risk warning on the main board shall not exceed 10%;<br>4. If a fund product (ETF, LOF, REITs) experiences a temporary intraday suspension during the continuous bidding phase (not a suspension until the close ), it will be able to receive market data normally after trading resumes , and the phenomenon will be consistent with that of stocks; if a fund product (ETF, LOF, REITs) experiences a temporary intraday suspension during the continuous bidding phase (suspension until the close), it will no longer receive market data for the corresponding underlying asset |

| | | |
|---|---|---|
| | | on that day. |
| | Market data display verification | Market data terminal display status |

## IV. Test Feedback Content

1. Verification status of relevant change points;

2. Verification of the reception and processing status of pre-market static files ( cpxx and fjy series , etc.) ;

3. Status of receiving and processing Level-2 market data s napshots during the bidding process ;

4. Transaction processing status of Level-2 auction data ;

5. Status of receiving and processing post-market fixed-price trading quotes for Level- 2 auctions;

6. Level-2 auction price update status;

7. Status of receiving and processing Level-1 market data snapshots during bidding ;

8. Status of receiving and processing post-market fixed-price trading quotes for Level-1 auctions;

9. Verification status of transaction mechanism optimization ;

10. Verification of market data display on the terminal.

## V. Test Schedule

| step | Time period | Test content |
|---|---|---|

| | | |
|---|---|---|
| 1 | 9:15-9:25 | Simulated call auction |
| 2 | 9:30-11:30 | Simulated morning continuous bidding |
| 3 | 11:30-13:00 | Simulated market closure |
| 4 | 13:00-14:57 | Simulated afternoon continuous bidding |
| 5 | 14:57-15:00 | Simulated closing auction |
| 6 | 15:00-15:30 | Simulated production trading hours: 15:00~15:30 |
| 7 | 15:30-19:00 | Simulated market closure processing |

## VI. Test Data

data in this paper are based on the actual continuous test results of the LDDS system in an all-weather test environment.

The following is the test reference product information (you can also refer to the cpxx file to select different products and cover the relevant test verification points ) . Please refer to and confirm this information according to your own system and business situation :

1、 Standard product information

| mother board | B shares | STAR Market stocks (depositary receipts) | ETF | LOF | REITs |
|---|---|---|---|---|---|
| 600007 | 900904 | 688001 | 510050 | 501001 | 508012 |
| 601699 | 900920 | 688009 | 511220 (T+0 turnaround) | 501025 (T+0 turnaround) | 508033 |
| 601919 | 900924 | 688010 | 513050 (T+0 turnaround) | 501302 (T+0 turnaround) | 508049 |
| 603029 | 900925 | 688098 | 518800 (T+0 turnaround) | 501059 | 508072 |
| 603050 | 900926 | 689001 | 517000 | 506005 | 508075 |
| 601669 | 900928 | 689003 | 588000 | 506000 | 508076 |
| 605092 | 900932 | 689005 | 511600 (T+0 turnaround) | 506002 | 508077 |

2、 products that have not undergone shareholding reform

| Product Code | 600182 |
|---|---|

| | |
|---|---|
| **Product Abbreviation** | S Giti |

3、 Risk warning products

| | | | | |
|---|---|---|---|---|
| **Product Code** | 600112 | 600145 | 688101 | 689002 |
| **Product Abbreviation** | ST Tiancheng | *ST Xinyi | *ST Sanda | *STCDR2 |
| **Risk warning type** | Other risk warnings | Delisting risk warning | Delisting risk warning | Delisting risk warning |

4、 Products on the first day of delisting

| | | | | | |
|---|---|---|---|---|---|
| **Product Code** | 600063 | 600119 | 688033 | 688288 | 689010 |
| **Product Abbreviation** | Anhui Weixin Co., Ltd. was delisted. | Retired Mayor | Tianyi delisted | Hongquan delisted | DR delisting 10 |

5、 Non-first-day products in the delisting period

| | | | |
|---|---|---|---|
| **Product Code** | 600149 | 600240 | 688388 |
| **Product Abbreviation** | Delisting Exhibition | Huaye delisted | Delisted Jiayuan |

6、 Products in the first 5 days (first day) of listing

| | | | |
|---|---|---|---|
| **Product Code** | 605129 | 689051 | |
| **illustrate** | The initial public offering (IPO) can be used for testing the status of this business. | | |

7、 Products in the first 5 days (days 2-5) before launch

| | | | |
|---|---|---|---|
| **Product Code** | 605129 | 689051 | |
| **illustrate** | The initial public offering (IPO) can be used for testing the status of this business. | | |

8、 Product testing on the first day of relaunch (parameter testing of previously launched products adjusted to the first day of relaunch).

| | |
|---|---|
| **Product Code** | 605102 |
| **Product Abbreviation** | Chuangli Group |

9、 REITs listing day products

| | |
|---|---|
| **Product Code** | 508003 |
| **Product Abbreviation** | N pioneered 20 |

10、 Other risk warning information for main board stocks

| | | | |
|---|---|---|---|
| **Product Code** | 600182 | 600029 | 900901 |

| | | | |
|---|---|---|---|
| **Risk warning implementation start date** | July 1 | July 1 | July 1 |
| **Removal of risk warning start date** | July 3 | July 3 | July 3 |
| **Remark** | Stocks of companies that have not undergone share reform | —— | —— |

## 11、 delisting risk warnings for main board stocks

| **Product Code** | 600182 | 600335 | 900982 |
|---|---|---|---|
| **Risk warning implementation start date** | July 7 | July 1 | July 1 |
| **Removal of risk warning start date** | July 9 | July 3 | July 3 |
| **Remark** | Stocks of companies that have not undergone share reform | —— | —— |

## 12、 Product suspension information

| Product Code | Trading suspension date | Trading suspension period |
|---|---|---|
| 600007, 900905, 688001, 689001, 510310, 501001, 508000 | July 8th, July 9th<br>July 15th, July 16th<br>July 22, July 23<br>July 29th, July 30th | 13:00-14:00 |
| 601398, 908991, 688005, 689005, 513050, 501311, 508033 | July 8th, July 9th<br>July 15th, July 16th<br>July 22, July 23<br>July 29th, July 30th | 13:00 to closing |

## 13、 Initial Public Offering of Stocks

| **Product Code** | 605129 | 689051 |
|---|---|---|
| **Stock Abbreviation** | 26 tests A06 | 26CDR02 |
| **Issuance method** | Market capitalization subscription | Market capitalization subscription |
| **Issue price** | 10 yuan | 10 yuan |
| **Online issuance quantity** | 100 million shares | 200 million shares |
| **Subscription Code** | 707129 | 795051 |
| **Subscription Abbreviation** | 26 Shen A06 | 26CDR02 |

| | | |
|---|---|---|
| **Matching code** | 708129 | 796051 |
| **Allocation number abbreviation** | 26 with A06 | 26CDR02 |
| **Record date (T-1)** | July 3 | July 14 |
| **Subscription Date (T)** | July 6 | July 15 |
| **Allocation Date (T)** | July 6 | July 15 |
| **Lottery winning date (T+1)** | July 7 | July 16 |
| **Abandonment and delivery date (T+3)** | July 9 | July 20 |
| **Listing date (T+5)** | July 13 | July 22 |
| **lead underwriter** | Zheshang Securities | Zheshang Securities |
| **Underwriting Seats** | 13550 | 13550 |
| **Underwriting Account** | D890707381 | D890707381 |

14、 Public offering of shares

| | | |
|---|---|---|
| **Product Code** | 688041 | 603158 |
| **Additional issuance price** | 90 yuan | 6 yuan |
| **issue number** | 20 million shares | 20 million shares |
| **Rights issue price** | 90 yuan | 6 yuan |
| **Placement Code** | 785041 | 742158 |
| **Placement Abbreviation** | Haiguang Distribution | Tenglong Placement |
| **Subscription Code** | 787041 | 732158 |
| **Subscription Abbreviation** | Haiguang Hair Extension | Tenglong Additional Issuance |
| **Subscription Code** | 740041 | 734158 |
| **Application for payment (abbreviation)** | Subscription fee | Subscription fee |

| | | |
|---|---|---|
| **Matching code** | 789041 | 736158 |
| **Allocation number abbreviation** | Haiguang Matching Number | Tenglong Number Matching |
| **Record Date** | July 6 | July 10 |
| **Subscription Date (T)** | July 7 | July 13 |
| **Allotment date (T+2)** | July 9 | July 15 |
| **Lottery winning date (T+3)** | July 10 | July 16 |
| **Listing date** | July 15 | July 21 |
| **lead underwriter** | Everbright Securities | Everbright Securities |
| **underwriter PBU** | 34123 | 34123 |
| **Underwriter Account** | D890019681 | D890019681 |

## 15、 Convertible bond issuance ( including rights issue )

| **Bond Code** | 113186 | 118064 |
|---|---|---|
| **Bond Abbreviation** | Pingmei Convertible Bonds | Hanchuan Convertible Bonds |
| **Stock Code** | 601666 | 688022 |
| **Issue price** | 100 yuan | 100 yuan |
| **Total issuance** | 200 million yuan | 200 million yuan |
| **Subscription Code** | 783666 | 718022 |
| **Subscription Abbreviation** | Pingmei issued bonds | Hanchuan Bond Issuance |
| **Matching code** | 794666 | 719022 |
| **Allocation number abbreviation** | Pingmei Allocation | Hanchuan Matching Number |
| **Placement Code** | 764666 | 726022 |
| **Bond Allocation (abbreviation)** | Pingmei Bonds | Hanchuan Bond |
| **Rights Registration Date** | July 9 | July 17 |
| **Subscription Date** | July 10 | July 20 |
| **Number allocation date** | July 10 | July 20 |
| **Lottery winning date (T+1)** | July 13 | July 21 |

| | | |
|---|---|---|
| **Abandonment and delivery date (T+3)** | July 15 | July 23 |
| **lead underwriter** | Zheshang Securities | Zheshang Securities |
| **Underwriting Seats** | 13550 | 13550 |
| **Underwriting Account** | D890707381 | D890707381 |
| **Listing date** | July 21 | July 29 |
| **Annual interest rate** | 3.5% | 3.5% |
| **Interest payment frequency** | Annual payment | Annual payment |
| **Expiry date** | 20360709 | 20360719 |

## 16、 ETF Online Cash Issuance

| **Stock Code** | 580790 | 580800 |
|---|---|---|
| **Stock Abbreviation** | Southern HGS | Southern Single Test |
| **Subcategories** | Cross-market equity (Shanghai-Hong Kong-Shenzhen-Beijing) ETF | Single-market stock (Shanghai) ETF |
| **Subscription Code** | 580793 | 580803 |
| **Subscription Abbreviation** | Southern HGS | Southern Single Test |
| **Subscription Fund Code** | 580794 | 580804 |

| | | |
|---|---|---|
| **Subscription Funds (abbreviation)** | Subscription amount | Subscription amount |
| **Issue price** | 1 yuan | 1 yuan |
| **Online launch date (M)** | July 9 | July 21 |
| **Online issuance termination date (L)** | July 14 | July 23 |
| **Proportional allocation date (Z)** | July 16 | July 27 |
| **Funds confirmation date** | July 16 | July 27 |
| **Subscription confirmation date (L+2)** | 23982 | 23982 |
| **Product corresponding transaction unit** | July 22 | July 31 |
| **Listing date** | July 22 | July 31 |
| **Redemption start date** | 500000 | 500000 |
| **Product users** | D890186093 | D890085873 |
| **Upload PBU** | 23982 | 23982 |

| | | |
|---|---|---|
| **Redeem PBU** | 23982 | 23982 |
| **Is interest deducted from share?** | yes | yes |
| **Fund Manager** | Southern Fund | Southern Fund |

## 17、 Rights issue products

| | | |
|---|---|---|
| **Product Code** | 601700 | 688021 |
| **Stock Abbreviation** | Fengfan Co., Ltd. | Aofu Environmental Protection |
| **Rights issue code** | 760700 | 785021 |
| **Rights issue price** | 100 yuan | 9 yuan |
| **Rights issue ratio** | 10 to 1 | 10 to 1 |
| **underwriter PBU** | 13550 | 13550 |
| **Underwriter Account** | D890707381 | D890707381 |
| **Record Date** | July 16 | July 16 |
| **Rights issue payment commencement date (T)** | July 17 | July 17 |
| **Rights issue payment deadline (T+4)** | July 23 | July 23 |
| **Ex-rights date (T+6)** | July 27 | July 27 |
| **Listing and trading date (T+6)** | July 29 | July 29 |

## 18、 Bond entry and exit information

| **Securities Subcategories** | CBF | CCF | CPF | GBF | EBS |
|---|---|---|---|---|---|
| **Stock Code** | 120601 | 110053 | 122175 | 010609 | 511020 |
| | 120602 | 110057 | 122211 | 018003 | 511030 |
| | 120605 | 110059 | 122667 | 127925 | 511460 |

| | 120608 | 110062 | 122737 | 130939 | 511570 |
|---|---|---|---|---|---|
| **Non-trading start date** | April 13 | April 13 | April 13 | April 13 | April 13 |

## 19、 Conversion and Share Swap Information

| **Types of securities** | Main Board Convertible Bonds | Convertible bonds on the Science and Technology Innovation Board | Targeted convertible bonds | Exchangeable bonds |
|---|---|---|---|---|
| **Stock Code** | 110050 | 118016 | 110800 | 132038 |
| **Business type** | Conversion | Conversion | Conversion | Share swap |
| **Stock Code** | 600728 | 688023 | 603283 | 601808 |
| **price** | 7.89 yuan | 35 yuan | 16 yuan | 50 yuan |
| **Non-trading start date** | April 13 | April 13 | April 13 | April 13 |

## 20、 Bond repurchase and repurchase cancellation information

| **Securities Subcategories** | CBF | CCF | CPF | TCB |
|---|---|---|---|---|
| **Stock Code** | 120303 | 113210 | 143063 | 110802 |
| **Repurchase batch number** | 1203032601 | 1132102601 | 1430632601 | 1108022601 |
| **price** | 140 yuan | 110 yuan | 100 yuan | 100 yuan |
| **Putback start date** | July 6 | July 6 | July 6 | July 6 |

| | | | | |
|---|---|---|---|---|
| **Redemption cancellation start date** | July 6 | —— | July 6 | —— |
| **Repurchase End Date** | July 28 | July 28 | July 28 | July 28 |
| **Repurchase cancellation end date** | July 28 | July 28 | July 28 | July 28 |

## 21、 LOF and REITs issuance product information

| | | |
|---|---|---|
| **Product Code** | 508097 | 501328 |
| **Product Abbreviation** | 26 REITs | 26 tests of LOF |
| **PBU Manager** | 22918 | 54133 |
| **Manager account** | D890279278 | D890747014 |
| **Listing date (T)** | July 8 | July 8 |
| **Subscription start date (T)** | July 8 | July 8 |
| **Subscription termination date** | July 24 | July 24 |
| **Subscription Establishment Date** | July 27 | July 27 |
| **Listing date** | July 29 | July 29 |
| **Fund Manager** | Fullgoal Fund | Fullgoal Fund |

## 22、 REITs Public Offering Product Information

| | |
|---|---|
| **Product Code** | 508077 |
| **Stock Abbreviation** | REITs77 |
| **Expansion methods** | (Package Two)<br>Placement to Existing |

| | |
|---|---|
| | Holders + Public Offering |
| **Record Date (R)** | July 7 |
| **The start date of the expansion (T)** | July 8 |
| **Expansion termination date (D)** | July 24 |
| **Trading suspension start date** | July 8 |
| **Trading suspension end date** | July 24 |
| **Listing date of expanded shares** | July 29 |
| **Fund Manager** | Fullgoal Fund |

## VII. Test Requirements

1. During the testing process, all participating information providers should record the test phenomena and results in detail and check their accuracy. If any abnormalities are found, please report them promptly.

2. All participating units must ensure that the testing environment is isolated from the production environment around the clock to prevent test data from affecting production .

3. After the test is completed, each participating unit should carefully fill out and submit feedback.

China Investment Information Services Limited

June 29 , 2026