LDDS System All-Weather Testing Environment New Bidding New Comprehensive Business Special Test Plan (Second Round, August)

I. Scheme Overview

In accordance with the relevant work arrangements for the construction of the new competitive bidding and integrated trading system of our exchange, our company plans to conduct a special test in the all-weather test environment of the LDDS system from August 1st (Monday) to August 31st (Monday). **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 market data vendors and securities firms.

III. Test Content

This test focuses on verifying the relevant changes mentioned in the "SSE LDDS System Adjustments for New Bidding and Comprehensive Business Technical 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 2026-08-03. 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 pre-disk static files (cpxx and fjy series, etc.) is normal. 2. The market data files mktdt00.txt and the cpxx0201mmdd.txt/ cpxx0202mmdd.txt in the auction matching system do not include bond distribution code information. In the " cpxx0201mmdd.txt/ cpxx0202mmdd.txt" files, for stock products, when the price fluctuation limit type is not N, the upper limit price for the increase and the lower limit price for the decrease have no actual control significance and are set to 0. 4. The files "cpxx0201mmdd.txt"and cpxx0202mmdd.txt" will no longer be sent to pre-issued treasury bonds that have passed their "last trading date". 5. Modify 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 record of real-time subscription and redemption money market fund Class A products (5198**).

		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). 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. 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 (SecurityType = 03) section of the market data: 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. 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. 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; 4. In the auction level-2 merged market data (UA5803), for products that are continuously suspended from trading, two product status order data with tag10192, namely CLOSE and ENDTR, can be received normally after the market closes; 5. Verification of channel number (tag10115) value adjustment in Level-2 auction merged market data (UA5803); 6. Verification of channel number (tag10115) value adjustment in the after-hours fixed-price transaction message (UA3209) of the auction-based Level-2 auction; 7. Status of receiving and processing Level-2 market data snapshots (UA3202); 8. Status of receiving and processing Level-2 auction data (UA5803); 9. Status of receiving and processing Level-2 after-hours fixed-price trading snapshot data (UA3108); 10. Status of receiving and processing Level-2 after-hours fixed-price transaction data (UA3209); 11. Bid Level -2 data recovery status; 12. Status of receiving and processing Level-1 market data snapshots during auctions;

		13. Verification points for Level-1 after-hours fixed-price trading data: 1) In the B inary market (MDStreamID='MD102'), during the start (pre-market) period [before 09:30] or the concentrated matching period [09:30-15:05] (including the suspension status during the above periods) (i.e. the first digit of TradingPhaseCode is 'I' or 'A', 'F'), the market data entries in the market where the bid and ask prices are both 0; 2) In the B inary market (MDStreamID='MD102'), during the continuous trading session [15:05-15:30] or the closing session [after 15:30] (i.e., the first digit of the TradingPhaseCode is 'H' or 'D'), the market data does not show that the total number of shares currently pending orders for buyers or sellers is 0 (i.e., there are no pending orders for buyers or sellers, and price and volume information in that direction is not displayed). 3) In the B inary market data (MDStreamID='MD102'), the previous day's closing price field (T-1 day's closing price) is filled with 0 for the entire day; 4) The reception and processing of after-hours fixed-price trading data for the Level-1 auction is normal.

	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. 2. During the after-hours fixed-price trading phase, the received market data includes all A-shares and exchange-traded funds (ETFs). 3. The price fluctuation of stocks under risk warning on the main board shall not exceed 10%.
	Market data display verification	1、Before the market opened, the market data initialization was normal; 2、During the call auction period (including opening and closing), market data can be displayed in a timely and accurate manner; 3、During continuous bidding, market information can be displayed in a timely and accurate manner; 4、During the after-hours fixed-price trading period, market data can be displayed in a timely and accurate manner, and **the order book only shows one-sided order volume**.

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 snapshots 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 auction;

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 opening call auction
2	9:30-11:30	Simulated morning continuous call auction
3	11:30-13:00	Simulated market closure
4	13:00-14:57	Simulated afternoon continuous call auction
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、 Information on products that have not undergone shareholding reform

Product Code	600182
Product Abbreviation	S 佳通

3、 Risk warning products

Product Code	600112	600145	688101	689002
Product Abbreviation	ST 天成	*ST 新亿	*ST 三达	*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	退市皖维	退市长投	退市天宜	退市洪泉	DR 退市 10

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

Product Code	600149	600240	688388
Product Abbreviation	退市坊展	退市华业	退市嘉元

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

Product Code	605300	688751	
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	605300	688751	
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	创力集团

9、 REITs listing day products

Product Code	508003
Product Abbreviation	N 首创 20

10、 Product suspension information

Product Code	Trading suspension date	Trading suspension period
600007, 900905, 688001, 689001, 510310, 501001, 508000	August 12th, August 13th, August 19th, August 20th	13:00-14:00
601398, 908991, 688005, 689005, 513050, 501311, 508033	August 12th, August 13th, August 19th, August 20th	13:00 to closing

11、 Initial Public Offering of Stocks

Product Code	605300	688751
Stock Abbreviation	26 新测 01	26 科测 02
Issuance method	Market capitalization subscription	Market capitalization subscription
Issue price	10 yuan	10 yuan
Online issuance quantity	200 million shares	200 million shares
Subscription Code	707300	787751
Subscription Abbreviation	26 新申 01	26 科申 02
Matching code	708300	789751
Allocation number abbreviation	26 新配 01	26 科配 02
Record date (T-1)	August 11	August 14
Subscription Date (T)	August 12	August 17
Allocation Date (T)	August 12	August 17
Lottery winning date (T+1)	August 13	August 18

Abandonment and delivery date (T+3)	August 17	August 20
Listing date (T+5)	August 19	August 24
lead underwriter	CITIC Securities	CITIC Securities
Underwriting Seats	22345	22345
Underwriting Account	D890000381	D890000381

12、 Public offering of shares

Product Code	688041	603158
Additional issuance price	75 yuan	8 yuan
issue number	20 million shares	20 million shares
Rights issue price	90 yuan	6 yuan
Placement Code	785041	742158
Placement Abbreviation	海光配售	腾龙配售
Subscription Code	787041	732158
Subscription Abbreviation	海光增发	腾龙增发
Subscription Code	740041	734158
Application for payment (abbreviation)	Subscription fee	Subscription fee
Matching code	789041	736158
Allocation number abbreviation	海光配号	腾龙配号
Record Date	August 10	August 14
Subscription Date (T)	August 11	August 17
Allotment date (T+2)	August 13	August 19
Lottery winning date (T+3)	August 14	August 20
Listing date	August 18	August 24
lead underwriter	Everbright	Everbright

	Securities	Securities
underwriter PBU	22345	22345
Underwriter Account	D890000381	D890000381

13、 Convertible bond issuance (including rights issue)

Bond Code	113231	113234
Bond Abbreviation	建筑转债	瀚川转债
Stock Code	601668	688022
Issue price	100 yuan	100 yuan
Total issuance	200 million yuan	200 million yuan
Subscription Code	783668	718022
Subscription Abbreviation	建筑发债	瀚川发债
Matching code	794668	719022
Allocation number abbreviation	建筑配号	瀚川配号
Placement Code	764668	726022
Bond Allocation (abbreviation)	建筑配债	瀚川配债
Rights Registration Date	August 11	August 14
Subscription Date	August 12	August 17
Number allocation date	August 12	August 17
Lottery winning date (T+1)	August 13	August 18
Abandonment and delivery date (T+3)	August 17	August 20
lead underwriter	Zheshang Securities	Zheshang Securities
Underwriting Seats	13550	13550
Underwriting Account	D890707381	D890707381
Listing date	August 21	August 26
Annual interest rate	3.5%	3.5%

Interest payment frequency	Annual payment	Annual payment
Expiry date	20360811	20360816

14、 ETF Online Cash Issuance

Stock Code	560500	516700
Stock Abbreviation	国联 30	国联 32
Subcategories	Cross-market equity (Shanghai, Shenzhen, Beijing) ETF	Cross-market equity (Shanghai, Shenzhen, Beijing) ETF
Subscription Code	560503	516703
Subscription Abbreviation	国联 30	国联 32
Subscription Fund Code	560504	516704
Subscription Funds (abbreviation)	Subscription amount	Subscription amount
Issue price	1 yuan	1 yuan
Online launch date (M)	August 11	August 17
Online issuance termination date (L)	August 13	August 19
Funds confirmation date	August 17	August 21

Subscription confirmation date (L+2)	August 17	August 21
Product corresponding transaction unit	23982	23982
Listing date	August 21	August 27
Redemption start date	August 21	August 27
Product users	500000	500000
Upload PBU	D890811936	D89000676 4
Redeem PBU	23982	23982
Is interest deducted from share?	yes	yes
Fund Manager	Southern Fund	SouthernFu nd

15、 Rights issue products

Product Code	601700	688021
Stock Abbreviation	风范股份	奥福环保
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	August 12	August 12
Rights issue payment commencement date (T)	August 13	August 13

Rights issue payment deadline (T+4)	August 19	August 19
Ex-rights date (T+6)	August 21	August 21
Listing and trading date (T+6)	August 25	August 25

16、 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	August 3	August 3	August 3	August 3	August 3

17、 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	August 3	August 3	August 3	August 3

18、 Bond repurchase and repurchase cancellation information

Securities Subcategories	CBF	CCF	CPF	TCB
Stock Code	120303	113210	143063	110802
Repurchase batch number	1203032603	1132102603	1430632603	1108022603
price	100 yuan	100 yuan	100 yuan	100 yuan
Putback start date	August 5	August 5	August 5	August 5
Redemption cancellation start date	August 5	——	August 5	——
Repurchase End Date	August 25	August 25	August 25	August 25
Repurchase cancellation end date	August 25	——	August 25	——

19、 LOF and REITs issuance product information

Product Code	508092	501335
Product Abbreviation	26REITs2	26 tests of LOF2
PBU Manager	13302	62080
Manager account	D890712302	D890802678
Listing date (T)	August 7	August 7
Subscription start date (T)	August 7	August 7
Subscription termination date	August 21	August 21

Subscription Establishment Date	August 24	August 24
Listing date	August 27	August 26
Fund Manager	CPIC Fund Management	China Asset Management

20、 REITs Public Offering Product Information

Product Code	508077
Stock Abbreviation	REITs77
Expansion methods	(Package Two) Placement to Existing Holders + Public Offering
Record Date (R)	August 6
The start date of the expansion (T)	August 7
Expansion termination date (D)	August 21
Trading suspension start date	August 7
Trading suspension end date	August 21
Listing date of expanded shares	August 26
Fund Manager	Fullgoal Fund

VII. Test Requirements

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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.

4. Participating units must submit test feedback before 12:00 on August 31 to: https://form.idata.com.hk/single/EHhS63Dr

China Investment Information Services Limited

August 3, 2026