

LDDS System All-Weather Testing Environment

New Bidding New Comprehensive Business Special

Test Plan (Second Round, September)

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 all-weather testing environment of the LDDS system from now until September 30th (Wednesday). **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 "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 September 1, 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 fjt series, etc.) before the market opens is normal. 2. The market data files mkttdt00.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. 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 for the increase and the lower limit price for the decrease have no actual control significance and are set to 0. 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". 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**). 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.
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	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 mkttdt01.txt, and the market status message (MsgType = M101) in the integrated business data (SecurityType = 03): 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
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		(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 Binary 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 Binary market (MDStreamID = 'MD102'), during the continuous trading
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		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 Binary 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 fjj 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 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 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 call 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 (depository 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 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	605302	688752	
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	605302	688752	
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	605302	688752
Stock Abbreviation	26 new test 02	26 Science and Technology Test 03
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	707302	787752
Subscription Abbreviation	26 new application 02	26 Koshen 03
Matching code	708302	789752
Allocation number abbreviation	26 new configuration 02	26 Science and Technology, 03
Record date (T-1)	September 1	September 7
Subscription Date (T)	September 2	September 8
Allocation Date (T)	September 2	September 8
Lottery winning date (T+1)	September 3	September 9
Abandonment and delivery date (T+3)	September 7	September 11
Listing date (T+5)	September 9	September 15
lead underwriter	CITIC Securities	CITIC Securities
Underwriting Seats	22345	22345
Underwriting Account	D890000381	D890000381

12、 Public offering of shares

Product Code	603005	688123
Additional issuance price	45 yuan	2 yuan
issue number	20 million shares	20 million shares
Rights issue price	45 yuan	2 yuan
Placement Code	742005	785123
Placement Abbreviation	晶方配售	聚辰配售
Subscription Code	732005	787123
Subscription Abbreviation	晶方增发	聚辰增发

Subscription Code	734005	740123
Application for payment (abbreviation)	Subscription fee	Subscription fee
Matching code	736005	789123
Allocation number abbreviation	晶方配号	聚辰配号
Record Date	September 2	September 8
Subscription Date (T)	September 3	September 9
Allotment date (T+2)	September 7	September 11
Lottery winning date (T+3)	September 8	September 14
Listing date	September 10	September 16
lead underwriter	Everbright Securities	Everbright Securities
underwriter PBU	34123	34123
Underwriter Account	D890019681	D890019681

13、 Convertible bond issuance (including rights issue)

Bond Code	113235	118067
Bond Abbreviation	电建转债	洁特转债
Stock Code	601669	688026
Issue price	100 yuan	100 yuan
Total issuance	200 million yuan	200 million yuan
Subscription Code	783669	718026
Subscription Abbreviation	电建发债	洁特发债
Matching code	794669	719026
Allocation number abbreviation	电建配号	洁特配号
Placement Code	764669	726026
Bond Allocation (abbreviation)	电建配债	洁特配债

Rights Registration Date	September 1	September 7
Subscription Date	September 2	September 8
Number allocation date	September 2	September 8
Lottery winning date (T+1)	September 3	September 9
Abandonment and delivery date (T+3)	September 7	September 11
lead underwriter	Zheshang Securities	Zheshang Securities
Underwriting Seats	13550	13550
Underwriting Account	D890707381	D890707381
Listing date	September 11	September 17
Annual interest rate	3.5%	3.5%
Interest payment frequency	Annual payment	Annual payment
Expiry date	20360901	20360907

14、ETF Online Cash Issuance

Stock Code	587000	587510
Stock Abbreviation	招商跨科	招商单科
Subcategories	Cross-market equity (including STAR Market) ETFs	Single -market stock (STAR Market) ETF
Subscription Code	587003	587513
Subscription Abbreviation	招商跨科	招商单科
Subscription Fund Code	587004	587514

Subscription Funds (abbreviation)	Subscription amount	Subscription amount
Issue price	1 yuan	1 yuan
Online launch date (M)	September 4	September 4
Online issuance termination date (L)	September 8	September 8
Funds confirmation date	September 10	September 10
Subscription confirmation date (L+2)	September 10	September 10
Product corresponding transaction unit	25185	25185
Listing date	September 16	September 16
Redemption start date	September 16	September 16
Product users	500,000	500,000
Upload PBU	D890067655	D890067655
Redeem PBU	25185	25185
Is interest deducted	yes	yes

from share?		
Fund Manager	China Merchants Fund	China Merchants Fund

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	September 4	September 4
Rights issue payment commencement date (T)	September 7	September 7
Rights issue payment deadline (T+4)	September 11	September 11
Ex-rights date (T+6)	September 15	September 15
Listing and trading date (T+6)	September 17	September 17

16、 Bond entry and exit information

Securities	CBF	CCF	CPF	GBF	EBS
Subcategories					
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	September 1	September 1	September 1	September 1	September 1

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	September 1	September 1	September 1	September 1

18、 Bond repurchase and repurchase cancellation information

Securities Subcategories	CBF	CCF	CPF	TCB
Stock Code	120303	113210	143063	110805
Repurchase batch number	1203032604	1132102604	1430632604	1108052604
price	100 yuan	100 yuan	100 yuan	100 yuan
Putback start date	September 4	September 4	September 4	September 4
Redemption cancellation start date	September 4	—	September 4	—
Repurchase End Date	September 15	September 15	September 15	September 15
Repurchase cancellation	September 15	—	September 15	—

end date				
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19、 LOF and REITs issuance product information

Product Code	508095	501337
Product Abbreviation	26REITs4	26 tests of LOF4
PBU Manager	13302	62080
Manager account	D890712302	D890802678
Listing date (T)	September 4	September 4
Subscription start date (T)	1 yuan	1 yuan
Subscription termination date	September 4	September 4
Subscription Establishment Date	September 10	September 10
Listing date	September 15	September 15
Fund Manager	1 yuan	1 yuan

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)	September 3
The start date of the expansion (T)	September 4

Expansion termination date (D)	September 10
Trading suspension start date	September 4
Trading suspension end date	September 10
Listing date of expanded shares	September 15
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.

4. Participating units must submit test feedback before 12:00 on

September 30 to: <https://form.idata.com.hk/single/GRf5fyVO>

China Investment Information Services Limited

September 2, 2026