

## **(Testing Notification) All-weather Testing for Shanghai-Hong Kong Stock Connect Trading Information Disclosure Optimization**

### **Outline**

According to the relevant work arrangement of the Exchange, our company plans to organize an all-weather special test on the optimization of Shanghai-Hong Kong Stock Connect trading information disclosure in the all-weather test environment of LDDS system from July 8 (Monday) to July 12 (Friday) 2024.

### **Test Participator**

- SSEInfoNet
- Relevant information vendors and securities dealers.

### **Test Content**

Send the real-time status file of Hong Kong Stock Connect trading through the **all-weather test environment of LDDS system (201.1.3.29)**.

- 1、Trdses04.txt file "Intraday Remaining Quota" field value verification:
  - The value is "0" when the quota is used up or the whole market is prohibited from buying for other reasons (for example, the whole market suspends accepting the purchase declaration, etc.);
  - When the limit is available (the remaining limit of the current day is less than 30% of the daily initial limit), the value is the actual remaining limit;
  - When the limit is sufficient (the remaining limit in the current day is greater than or equal to 30% of the daily initial limit), the specific value is not disclosed, and the value is '0';

2、 Validate the value of the Quota Status field in the trdses04.txt file:

- The value is '1' when the quota is used up or the whole market is prohibited to buy for other reasons;
- When the limit is available, the value is '2';
- When the limit is sufficient, the value is '3'.

The trading day for the test is the same as the actual trading day, T day is July 8, 2024, and T day is the 20240708. The test contents are as follows:

Date of test	Test scenarios	Test description
From T day	Real-time market verification	<p>The values of the "Intraday Remaining Quota" and "Quota Status" fields in the real-time trading status file trdses04.txt of Hong Kong Stock Connect are in line with expectations:</p> <ol style="list-style-type: none"> <li>1) When the intra-day remaining quota is greater than or equal to 30% of the daily initial quota, the value of the Intraday Remaining Quota field is '0' and the value of the Quota Status field is '3';</li> <li>2) When the daily remaining quota is less than 30% of the daily initial quota, the value of the "Daily Remaining Quota" field is the actual remaining quota and the value of the "Quota Status" field is '2';</li> <li>3) When the limit is used up or the whole market is prohibited from buying</li> </ol>

		for other reasons (for example, the whole market suspends accepting buying declarations, etc.), the value of the "Remaining Limit in the Day" field is '0' and the value of the "Limit Status" field is '1'.
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### Feedback content

The real-time trading status file (trdses04.txt) of the Hong Kong Stock Connect is received and processed normally.

### Test schedule

Test time: 9: 15-15: 30 every day

Steps	Time period	Test content
Shanghai Stock Exchange Test Day Arrangement (All-weather Test Environment)		
1	09:15-09:30	POS - Order Input
2	09:30-09:35	POS - No Cancellation
3	09:35-09:43	POS - Random Matching
4	09:43-09:45	POS - Blocking
5	09:45-10:00	Morning CTS without VCM
6	10:00-11:30	Morning CTS with VCM
7	11:30-12:00	Close
8	12:00-12:15	Order Cancel
9	12:15-12:30	Afternoon CTS without VCM

10	12:30-14:40	Afternoon CTS with VCM
11	14:40-15:00	Afternoon CTS without VCM
12	15:00-15:01	CAS - Reference Price Fixing
13	15:01-15:06	CAS - Order Input
14	15:06-15:08	CAS - No Cancellation
15	15:08-15:10	CAS - Random Close
16	15:10-17:00	Closure processing and after-sale document delivery

### **Test data**

The initial data of this test is the data at the end of the production day on December 31, 2019, and the new data is subject to the continuous test results of the all-weather test environment. Each participating unit must ensure that the all-weather environment is isolated from the production environment, to prevent the test data from affecting the production.

## **Test requirements**

- 1、 During the test, each participating information vendor shall record the test phenomena and results in detail to check their correctness. If any abnormal phenomenon is found, report it in time.
- 2、 After the completion of the test, the participating information vendors and brokerage units shall carefully fill in and submit feedback via the form at the next page.

China Investment Information Services Ltd.

July 5, 2024

## All-weather Testing for Shanghai-Hong Kong Stock Connect

### Trading Information Disclosure Optimization Feedback

1	Company Name:	
2	Contact:	
3	Contact Number:	
Testing time: July 8 to July 12		
4	<p>The Hong Kong Stock Connect trading real-time status file (trdses04.txt) is received and processed normally.</p> <p>The relevant test points are as follows:</p> <p>1) When the intraday remaining quota is greater than or equal to 30% of the daily initial quota, the value of the "Intraday Remaining Quota" field is '0' and the value of the "Quota Status" field is '3';</p> <p>2) When the intraday remaining amount is less than 30% of the daily initial amount, the value of the "Intraday remaining amount" field is the actual remaining amount and the value of the "Quota Status" field is '2';</p> <p>3) When the quota is used up or the entire market is prohibited from buying due to other reasons (such as the entire market suspending the acceptance of buying orders, etc.), the value of the "Daily Remaining Quota" field is '0' and the value of the "Quota Status" field is '1'.</p>	
	<b>Result</b>	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
5	Other Information:	