

# **LDDS system production environment test**

## **( August 10, 2024 )**

### **1. Project Overview**

In order to smoothly promote the LDDS system server version upgrade , core institution access network adjustment, and Hong Kong Stock Connect quota information disclosure adjustment , our company now plans to organize a full network test of LDDS system-related businesses from 9:00 to 12:00 on August 10, 2024 (Saturday) .

### **2. Participating Units**

1. SSE INFONET CO.,LTD
2. Level-2 information providers and securities firms .
3. Shanghai Stock Exchange Cloud Platform.

### **3. Test content**

Level-2 quotes (auctions, bonds , comprehensive industries), Level-1 quotes (auctions, bonds , comprehensive industries), Hong Kong-Shenzhen Stock Connect quotes , options quotes, and fixed income quotes are sent through the LDDS system production environment .

This test mainly involves the following three parts :

1. The version of the Jinqiao (Telecom) line service end of the LDDS system has been upgraded. All Level-2 authorized users need to verify the Level-2 market information reception and processing of the line ;

2. The core institution access network of the Jinqiao (Telecom) line of the LDDS system has been adjusted . All users of the core institution access network (Jinqiao hosting room ) need to verify the reception and processing of Level-2 market information ;

3. The adjustment of the quota information disclosure of Hong Kong Stock Connect is tested across the entire network . Relevant users need to verify the reception and processing of the trdses04.txt file . Focus on whether the values of the "remaining quota during the day" and "quota status" fields meet expectations :

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';

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 ';

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 buy orders, etc.), the value of the "Daily Remaining Quota" field is '0' And the value of the "Quota Status" field is '1'.

#### **4. Test Feedback Content**

1. Static file reception and processing are normal ( cpxx , fjy series files );

2. Level-2 market information reception and processing (focus on Jinqiao line );

3. The reception and processing status of the real-time status file (trdses04.txt) of the Hong Kong Stock Connect trading platform;

4. Level-1 market information reception and processing;

5. Options market information reception and processing ( if authorized) ;

6. Fixed income market information reception and processing ( if authorized) ;

7. The system recovers normally.

#### **5. Test schedule**

The test time is from 9:00 to 12:00 on August 10 , 2024 .

The testing schedule is as follows:

	Bidding Quotes		Comprehensive business situation	
1	9:15-9:25	Opening Auction	9:15-9:25	Call Auction
2	9:30-10:30	Continuous bidding	9:30-10:30	Continuous Trading
3	10:35-11 : 27	Continuous bidding	10:35-11 : 30	Continuous Trading
4	11 :27-11 : 30	Closing call auction	11 :30-12 :00	After-hours fixed trading of the Science and Technology Innovation Board
5	11 :30-12 :00	After-hours trading	12 :00-14 :00	Market Closure Processing
6	12 :00-14 :00	Market Closure Processing		
	New Bond Quotes		Fixed Income Quotes	
1	9:15-9:25	Call Auction	9:00 - 11:30	Continuous Trading The trading hours for convertible bonds with designated counterparties are 10:30-11:30
2	9:30-10:30	Continuous Trading	11 : 30-14 : 00	Market Closing Process
3	10:35-11 : 30	Continuous Trading		
4	11 :30-12 :00	Bond repo transaction extended		
5	12 :00-14 :00	Market Closing Process		
	Options Quotes		Hong Kong Stock Connect	

			Quotes	
1	9:15-9:25	Call Auction	9: 00 -9: 30	- market opening
2	9:30-10:30	Continuous Trading	9 : 30-12 : 00	Ongoing trading phase
3	10:35-11 : 27	Continuous Trading	12 : 0 0-1 2 : 1 0	Closing Auction Session
4	1 1 :27-1 1 : 3 0	Closing call auction		
5	1 1 :30-1 2 :00	Related business processing ( exercise, etc.)		
6	12 : 00- 14 : 00	Market Closure Processing		

## 5. Test Data

In this test, the LDDS system production environment uses the data after the end-of-day processing of all securities in the Shanghai Stock Exchange on August 9 , 2024 ( Friday) as the starting data for the test.

## 6. Test requirements

1. Each participating information provider must do a good job of protecting the production system environment before testing, and do a good job of restoring the environment after testing. Please note that the test data cannot be released to the public.

2. During the test, all participating information providers are requested to record the test phenomena and

results in detail and check their correctness. If any abnormal phenomenon is found, it should be reported in time.

3. Level-2 authorized users must participate in this test .

4. After the test is completed, each participating information provider shall submit test feedback carefully and promptly.

## VII. Contact Information

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