

LDDS system test solution

(August 31, 2024)

1. Project Overview

In order to cooperate with the version upgrades of upstream platforms and verify the abnormal handling capabilities of downstream information providers in option after-hours market files , our company is now scheduled to organize the LDDS system clearance test from 9:00 to 12:00 on August 31 , 2024 (Saturday) . All Level-2 authorized users are requested to attach great importance to this and participate in this test on time.

2. Participating Units

1. SSEInfoNet.
2. Level-2 directly connects to information providers and securities firms.
3. Users of Shanghai Stock Exchange Cloud Platform .

3. Test content

Level-2 market data (auction, bonds , after-hours of the Science and Technology Innovation Board), Level-1 market data (auction, bonds , after - hours of the Science

and Technology Innovation Board), fixed income market data, option market data, etc. are sent through the LDDS system production environment and the SSE Cloud SDK real environment.

(一) Cooperate with upstream platforms to upgrade and pass the test

Verify the reception, processing and verification of Level - 2 quotes , Level-1 quotes, fixed income quotes and option quotes .

(二) Drill on abnormality of option after-hours market documents

- Drill scenario : Abnormal post-market file issuance in Shanghai options market

Time : Around 12:00

Phenomenon:

Direct users: Unable to obtain Shanghai options post-market files (clpr03mdd.txt) through VDE

SSE Cloud SDK users : no impact

for information provider systems : Authorized users of direct options can normally obtain the Shanghai Stock Exchange options after-hours file (clpr03mdd.txt) through our company's group files and process related data

normally.

4. Test Feedback Content

1. The reception and processing of pre-disk static files are normal (including cpxx , fjy , etc.);
2. Abnormal drills on after-hours options market documents ;
3. Level-2 market information reception and processing;
4. Level-1 market information reception and processing;
5. Fixed income market information reception and processing (if authorized) ;
6. Options 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 31 , 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 price trading on the Science and Technology Innovation Board
5	11:30-12:00	After-hours trading	12:00-14:00	Market Closing Process
6	12:00-14:00	Market Closing Process		
New Bond Quotes			Options Quotes	
1	9:15-9:25	Call Auction	9:15-9:25	Call Auction
2	9:30-10:30	Continuous Trading	9:30-10:30	Continuous Trading
3	10:35-11:30	Continuous Trading	10:35-11:27	Continuous Trading
4	11:30-12:00	Bond repo transaction extended	11:27-11:30	Closing call auction
5	12:00-14:00	Market Closure Processing	11:30-12:00	Exercise period
			12:00-14:00	Market Closing Process
Fixed Income Quotes				
1	9:00 - 11:30	Continuous Trading The designated counterparty of convertible bonds The trading period for the quotation is 10:30-11:30		
2	11:30-14:00	Market Closure Processing		

6. Test Data

In this test, the LDDS system production environment and the SSE Cloud real environment used the data after the end-of-day processing of all securities in the Shanghai Stock Exchange on August 30, 2024 (Friday) as the starting data for the test.

7. 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. After the test is completed, all participating information businesses must submit test feedback carefully and in a timely manner .

8. Contact Information

Joe Lam: (852) 25304876

CIIS.

August 28, 2024