

LDDS system production environment test solution

(October 26 , 2024)

1. Project Overview

In order to organize the LDDS system core institution access network line adjustment, bidding Level-2 market service end upgrade and cooperate with upstream related business clearance testing from 9:00 to 13:00 on October 26 , 2024 (Saturday) .

2. Participating Units

1. Shanghai Stock Exchange Information Network Co. , Ltd.

2. Level-2 directly connects to information providers and securities firms .

3. SSE Cloud SDK users .

3. Test content

Level-2 market data (auction, bonds , comprehensive industry) , Level-1 market information (auction, bonds , comprehensive industry) , Hong Kong Stock Connect market

information , Index Connect market information , etc.
through the LDDS system production environment .

1. LDDS system bidding Level - 2 server upgrade

All Level -2 authorized users verify the reception and processing of Level-2 quotation of Shanghai Stock Exchange auction , including direct connection and SSE Cloud SDK access users.

2. LDDS system core organization access to the upstream line network adjustment clearance test

In this test, CIIS upstream will upgrade and debug the access network of the core institutions of the LDDS system, and it will involve multiple emergency switching scenarios. All participating users must open all ALC line VDE programs and verify the reception and processing of market data and packet loss. If there is any abnormality in the reception of market data during the test, please provide feedback in time and cooperate with our company to investigate the abnormality. The specific test scenarios are as follows:

- Exercise Scenario 1: Adjustment of internal network configuration of the CIIS upstream core institution

access network

Time: Around 9:45

Phenomenon: **For some** core institutions' access network users, a small amount of packet loss may occur in VDE along the ALC route, but no impact along the TKO route

Expectations for information providers : Level-2 market conditions can maintain normal service status

- Drill scenario 2 : CIIS upstream core institution access network line abnormality

Time: Around 10:15

Phenomenon: **All** core institutions access network users, ALC VDE access abnormal interruption, TKO has no impact

Expectations for information providers : Users of the core institutional access network can switch and receive Level -2 market data through the TKO market source, with no impact on external services

- Drill scenario 3 : CIIS upstream core institution access network line returns to normal

Time: Around 10:45

Phenomenon: **All** core institutions access network users, ALC VDE restored normal access, TKO has no impact

Expectations for information providers : ALC quotation service will be restored to normal, and Level-2 quotation service will be able to maintain normal service status

- Exercise Scenario 4 : Adjustment of the internal network configuration of the CIIS upstream core institution access network

Time: Around 11:15

Phenomenon: **For some** core institutions' access network users, a small amount of packet loss may occur on the ALC VDE route , but normal on the TKO route

Expectations for information providers : Level-2 market conditions can maintain normal service status

3. CSI 100 Index abbreviation change clearance verification

Verify that the abbreviation of the CSI 100 Index (index code : 000903) in the mktedt00 and csi files is adjusted from "CSI 100" to "CSI A100".

4. Cooperate with the upstream Hong Kong Stock Connect platform to upgrade the whole network test

Verify the receipt and processing of market information documents related to Hong Kong Stock Connect .

5. General test content

Routinely verify the reception and processing of static files, Level -2 , Level -1 , Hong Kong Stock Connect and Index Connect , etc.

4. Test Feedback Content

1. Static file reception and processing are normal (including cpxx series, fjy , reff 04 , etc.);

2. Verification of network test scenarios of core institutions;

3. Verification of changes in the abbreviation of CSI 100 Index (index code : 000903) ;

4. Level-2 market information reception and processing;

5. Level-1 market information reception and processing;

6. Receiving and processing of Hong Kong Stock Connect market information (if authorized) ;

7. Receiving and processing of index information (if authorized) ;

8. The system recovers normally.

5. Test schedule

The test time is from 9:00 to 13:00 on October 26 ,
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	10:35-11:57	Continuous bidding	10:35-12:00	Continuous Trading
4	11:57-12:00	Closing call auction	12:00-12:30	After-hours fixed trading of the Science and Technology Innovation Board
5	12:00-12:30	Related business processing		
	New Bond 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	9:30-1 3 : 0 0	Ongoing trading phase
3	10:35-1 2 : 0 0	Continuous Trading	13 : 0 0- 1 3 : 1 0	Auction Session
4	1 2 : 0 0-1 2 : 3 0	Bond repo transaction extended		

6. 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 October 25, 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, each participating information provider shall submit test feedback carefully and promptly.

4. All Level-2 authorized users are requested to participate in this test .

8. Contact Information

Vic Yu: 2503 3310

CIIS.

October 23 , 2024

LDDS system production environment test solution on October 26, 2024 (Saturday) Feedback

1	Company Name:	
2	Contact:	
3	Contact Number:	
Testing time: October 26		
4	<p>1. Static file reception and processing are normal (including cpXX series, fJY , reff 04 , etc.);</p> <p>2. Verification of network test scenarios of core institutions;</p> <p>3. Verification of changes in the abbreviation of CSI 100 Index (index code : 000903) ;</p> <p>4. Level-2 market information reception and processing;</p> <p>5. Level-1 market information reception and processing;</p> <p>6. Receiving and processing of Hong Kong Stock Connect market information (if authorized) ;</p> <p>7. Receiving and processing of index information (if authorized) ;</p> <p>8. The system recovers normally.</p>	
	Result	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
5	Other Information:	