

LDDS system all-weather test environment Hong Kong Stock Connect special test plan on 4 November, 2024

1. Test schedule

The daily testing schedule is as follows:

step	Time period	Test content
1. SSE Test Day Arrangements		
1	09:15-09:30	Pre-opening session: the period for entering buy and sell orders POS – Order Input
2	09:30-09:35	Pre-market opening period: non-cancellable period POS – No Cancellation
3	09:35-09:43	Pre-market period: Random order matching period POS – Random Matching
4	09:43-09:45	Pre-opening period: Pause period POS – Blocking
5	09:45-10:00	Morning Continuous Trading Session Morning CTS without VCM
6	10:00-11:30	Morning Continuous Trading Session Morning CTS with VCM has market research mechanism monitoring
7	11:30-12:00	Close at noon

8	12:00-12:15	Cancel Order Period
9	12:15-12:30	Afternoon Continuous Trading Session Afternoon CTS without VCM
10	12:30-13:40	Afternoon Continuous Trading Session Afternoon CTS with VCM has market research mechanism monitoring
11	13:40-14:00	Afternoon Continuous Trading Session Afternoon CTS without VCM
12	14:00-14:01	CAS – Reference Price Fixing
13	14:01-14:06	Closing Auction Session: Order Input Period CAS – Order Input
14	14:06-14:08	Closing Auction Trading Session: Non- Cancellable Period CAS – No Cancellation
15	14:08-14:10	Closing Auction Session: CAS – Random Close
16	14:10-17:00	Market closing processing and after- hours document delivery

2. Participating Units

- 1、SSE Information Network Co., Ltd.
- 2、Relevant information providers and securities firms.

3. Test content

Static files, Level-2 market data (auctions, new bonds), Level- 1 market data (auctions, new bonds), Hong Kong Stock Connect data, etc. are sent through the LDDS system's all-weather testing environment.

This all-weather special test focuses on verifying the following contents:

- 1、 Static file verification: receiving and processing of reff04MMDD.txt, extra04MMDD.txt, and zxjcMMDD.txt;
- 2、 Real-time market verification: trdses04.txt file reception and processing;

The test trading date is the same as the real trading date, and the test content is as follows:

Test Date	Test scenario	Test Description
From now on	Static and real-time market data reception and processing	<ol style="list-style-type: none"> 1. reff04MMDD.txt, extra04MMDD.txt, and zxjcMMDD.txt were received and processed, and everything went as expected. 2. trdses04.txt is received and processed, and everything is normal as expected.

4. Feedback content

1. The reception and processing of Hong Kong Stock Connect static files are normal (reff04MMDD.txt, extra04MMDD.txt, zxjcMMDD.txt, etc.);
2. The reception and processing of the Hong Kong Stock Connect real - time market information file (trdses04.txt);

5. Test Data

All participating testing units must ensure the isolation of the all-weather environment and the production environment to prevent test data from affecting production. New data shall be based on the continuous testing results of the all-weather test environment.

6. Test requirements

1、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.

2、After the test is completed, all participating information providers and brokerage firms shall carefully fill in and submit

feedback.

7. Contact Information

Martin Kwok: 2501 0060

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November 4 , 2024

LDDS system all-weather test environment Hong Kong Stock Connect
special test on 8 November, 2024

1	Company Name:	
2	Contact:	
3	Contact Number:	
Testing time: 8 November 2024		
4	<p>1. The reception and processing of Hong Kong Stock Connect static files are normal (reff04MMDD.txt, extra04MMDD.txt, zxjcMMDD.txt, etc.);</p> <p>2. The reception and processing of the Hong Kong Stock Connect real - time market information file (trdses04.txt);</p>	
	Result	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
5	Other Information:	