

# **Special test plan for the VDE optimized version of the LDDS system test environment**

## **1. Project Overview**

According to the relevant work arrangements for the LDDS system VDE version upgrade, our company will organize a special test of the VDE optimized version of the LDDS system test environment from now until November 29, 2024 (Friday).

## **2. Participating Units**

1. SSE InfoNet Ltd.
2. Relevant information vendors and securities dealers.

## **3. Test content**

Level-2 quotes (auctions, bonds, comprehensive industries), Level-1 quotes (auctions, bonds, comprehensive industries), options quotes and fixed income quotes are sent through the LDDS system test environment and all-weather test environment.

This test is aimed at verifying the operation and market reception and processing of the new version of VDE (V4.0.3). This version of VDE mainly optimizes the processing logic of index market, fixes log

4j related vulnerabilities and optimizes VDE log collection (please refer to the attached VDE deployment and use manual).

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 until November 29	Pre-market document receipt verification	Receiving, processing and verification of various pre-market static files
	Real-time market information reception verification	<p>1、 Bidding Level-2 market verification: Including bidding Level -2 snapshot and tick-by-tick market reception and processing verification.</p> <p>2、 Bond Level -2 market verification: Including bond Level-2 snapshot and tick receipt processing verification.</p> <p>3、 Bidding Level-1 market verification: Including the use of the bidding Level -1 market information protocol and the verification of market information reception and processing.</p> <p>4、 Bond Level-1 market verification: Including the use of the bond Level-1 quotation protocol and the verification of quotation</p>

		<p>reception and processing.</p> <p>5、 Verification of comprehensive industry market conditions (after-hours fixed price trading market conditions of the Science and Technology Innovation Board):</p> <p>Including the use of comprehensive industry Level-1 and Level-2 market condition protocols and market condition reception and processing verification.</p> <p>6、 Option market verification:</p> <p>Including the use of option quotation agreement and the verification of quotation reception and processing.</p> <p>7、 Fixed income market information verification:</p> <p>Verification of fixed income market information reception and processing.</p> <p>8、 Other market data verification:</p> <p>Verification of receiving and processing other market data (such as Hong Kong Stock Connect, Index Connect, etc.).</p>
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#### 4. Test Feedback Content

1. Static file reception and processing are normal (cpxx, fjy series files);
2. The use of Shanghai Stock Exchange Level-1 related market

information agreement;

3. The reception and processing of Shanghai Stock Exchange Level-2 market information;
4. Options market information reception and processing (if authorized);
5. Fixed income market information reception and processing (if authorized);
6. Receipt and processing of other market information (Hong Kong Stock Connect, Index Connect, etc.) (if authorized);
7. The system recovers normally.

## **5. Test Data**

In this test, the test data is based on the real-time data of the LDDS system test environment and the all-weather test environment on the test day.

## **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, each participating information provider and brokerage firm shall carefully fill in and submit feedback.

China Investment Information Services Ltd.

November 13, 2024

## Feedback form - Special test plan for the VDE optimized version of the LDDS system test environment

1	Company Name:	
2	Contact:	
3	Contact Number:	
<p>Testing time: November 13 – November 29</p> <p><i>Note:</i></p> <p>Please note that this test must be based on the new version of VDE (V4.0.3). For the new version of VDE deployment package and configuration instructions, please see the email attachment. The VDE tested in this test is limited to the LDDS system test environment and <b><u>must not be used in the production environment.</u></b></p>		
4	Test environment selection	<input type="checkbox"/> LDDS system test environment <input type="checkbox"/> LDDS system all-weather testing environment
	Static file reception and processing	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Level-2 auction market information reception and processing (including snapshots and tick-by-tick data)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Bond Level-2 market information reception and processing status (including snapshots and transaction data)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Level-1 auction market information reception and processing	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Bond Level-1 market information reception and processing status	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable

	Receiving and processing of comprehensive industry market information (fixed price trading after hours on the Science and Technology Innovation Board)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Options market information reception and processing status (if authorized)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Fixed income quotes received and processed (if authorized)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
	Other market information reception and processing conditions (such as Hong Kong Stock Connect, Index Connect, etc., if authorized)	<input type="checkbox"/> Success <input type="checkbox"/> Fail <input type="checkbox"/> Not applicable
5	Other Information:	