

LDDS system all-weather test environment bidding Level-2 after-hours fixed price trading snapshot market optimization special test plan

1. Project Overview

According to the overall planning of the LDDS system market , our company plans to organize a special test on the optimization of the LDDS system's all-weather test environment bidding Level-2 after-hours fixed price transaction snapshot market from now until July 25 (Friday) .

2. Participating Units

1. Shanghai Stock Exchange InfoNet Ltd.
2. Level-2 direct connection to information providers.

3. Test content

The focus of this change is to adjust the values of some fields in the auction Level -2 after-hours fixed price trading snapshot data (message number : UA 3108) , specifically : tags in UA 3108 10184 , tag 10185 , tag

10187 , tag The 10188 , tag39 , tag10067 , and tag73 fields will no longer apply. After the adjustment , the values of the above fields will all be 0.

The test trading day is the same as the real trading day, and the test contents are as follows:

Test Date	Test scenario	Test Description
From now until July 25 (Friday)	Real-time market information reception verification	<p>1、After-hours fixed price trading verification:</p> <p>Verify the reception and processing of after-hours fixed price trading snapshot data (message number: UA3108) in the auction Level-2 snapshot data</p> <p>2、Bidding Level -2 market verification :</p> <p>Verify the reception and processing of the auction Level -2 quotes (including snapshots and tick-by-tick quotes)</p>

4. Test Feedback Content

1. The receiving and processing status of the after-hours fixed price trading snapshot data (UA3108) of the auction Level-2 ;

2. Level-2 bidding information reception and processing status .

5. Test schedule

	Bidding Quotes			
1	9:15-9:25	Opening Auction		
2	9:30-11 : 30	Continuous bidding		
3	13:00-14:57	Continuous bidding		
4	14:57-15:00	Closing call auction		
5	15:05 - 15 :30	After-hours fixed price trading phase		

6. Test Data

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

7. 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 unit shall carefully fill in and submit feedback.

SSE InfoNet Ltd.

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