

LDDS system all-weather test environment independent IOPV special test plan

1. Project Overview

In accordance with the independent IOPV work schedule, we plan to conduct a dedicated independent IOPV test in the LDDS system all-weather testing environment from now until September 5th (Friday). Users who utilize IOPV data should pay close attention and assign dedicated personnel to participate in this test and provide feedback.

2. Participating Units

1) SSE InfoNet Ltd.

2) The LDDS system is directly connected to information providers and securities firms.

3. Test content

This test is to verify the reception and processing of independent IOPV-related market information.

Test Preparation: Entities that need to receive independent IOPV market data should first refer to the relevant configuration instructions in the "LDDS VDE V4.0.3 Installation Manual_20250825.pdf", adjust the test VDE configuration, and add the two corresponding template files SS

E_MKTDTE_FileWrite_Templates.xml and SSE_MKTDTE_MarketData_Templates.xml to the ../conf/template directory before testing.

The test trading day is the same as the actual trading day . The test content is as follows:

Test Date	Test scenario	Test Description
From now until September 5	Pre-market static file market reception and verification	Pre-disk static files (cpxx and fjy series) are verified and received and processed normally as expected.
	Real-time market verification and terminal display requirements	<p>1. Users can obtain independent IOPV stream (SecurityType = 14) data and the mktgte.txt file through the LDDS system normally, and IOPV data processing is normal.</p> <p>2. The IOPV values in the independent IOPV stream (SecurityType = 14) and the mktgte.txt file are expected to be consistent with the bidding Level -1 flow (SecurityType = 1) and the IOPV values in the mktgt00.txt file (with some differences in file precision).</p> <p>3. IOPV data reception and processing in the Level-2 bidding market are normal.</p> <p>Note: This test primarily verifies</p>

		the availability of independent IOPV market data receiving channels, and only selects a subset of ETFs for IOPV verification. The IOPVs for 510300, 512020, and 512500 are calculated based on the constituent securities in the production environment definition file.
--	--	--

4. Test Feedback Content

- 1) Verify the reception and processing of pre-market static files (cpxx and fjy series);
- 2) Verification of independent IOPV market data reception and processing;
- 3) Verify the IOPV data reception and processing status in the original path.

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	15:00-15:30	Related business processing		

6. Test Data

The initial data for this test is the end-of-day production data on December 31, 2019. The daily data is based on the actual continuous test results in an all-weather test environment.

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 accuracy. If any abnormal phenomena are found, they should be reported promptly.
- 2) All participating testing units must ensure the isolation of the all-weather testing environment and the production environment to prevent test data from affecting production.
- 3) After the test is completed, each participating unit shall carefully fill in and submit feedback.

China Investment Information Services Limited

August 27, 2025