


OMD Phase 1a (OMD-C) End-to-End Test Sessions Rundown

The following test sessions will be available for clients to perform their testing in the OMD development environment provided by HKEx during the test period from 2 July 2013 to 23 August 2013:

Test Session	Description	Timetable	Remarks
Familiarization Session	<p>HKEx will replay data for securities within the stock range 10090 – 10150 and clients can input their orders in AMS/3 for securities for their loop test using the stock codes found in the attached file “OMD-C E2E Loop Test Stocks”</p>  <p>OMD-C E2E Loop Test Stocks.pdf</p>	<p>Functional Test</p> <p>10:45 – 13:00 System Ready & Continuous Trading</p> <p>13:00 – 13:45 AM Close</p> <p>13:45 – 17:00 Continuous Trading</p> <p>17:00 Market Close</p> <p>17:05 OMD Shutdown</p> <p>Performance/Capacity Test</p> <p>17:30 System Ready</p> <p>17:40 – 18:00 Continuous Trading with or without high market data rate*</p> <p>18:00 OMD Shutdown</p>	<p>*Loop test is not supported during Performance/Capacity Test</p> <p>Please refer to the Test Session Schedule for the availability of Performance /Capacity Test</p>
Open Test	<p>HKEx will replay data for securities within the stock range 10090 – 10150 and clients can input their orders in AMS/3 for securities for their loop test using the stock codes found in the attached file “OMD-C E2E Loop Test Stocks”</p>	<p>Functional Test</p> <p>09:00 System Ready</p> <p>09:30 – 10:30 Auction</p> <p>10:30 – 13:00 Continuous Trading</p> <p>13:00 – 13:45 AM Close</p> <p>13:45 – 17:00 Continuous Trading</p> <p>17:00 Market Close</p> <p>17:05 OMD Shutdown</p> <p>Performance/Capacity Test</p> <p>17:30 System Ready</p> <p>17:40 – 18:00 Continuous Trading with high market data rate</p> <p>18:00 OMD Shutdown</p>	<p>Loop test is not supported during Performance/Capacity Test</p>
Open Test (AM)	<p>Same as Open Test above but no afternoon session</p>	<p>Same as Open Test above but functional test up to AM Close only</p>	<p>No Performance/Capacity Test</p>
Practice Session	<p>HKEx will replay data following the production full-day trading day timetable and provide selected expected results for clients to verify their results</p>	<p>Same as a production full-day trading day</p>	<p>Loop test is not supported during Practice Session</p>

Readiness Test (Part 1)	Functional part (Session 1 - 4) Readiness Test	<p>Session 1 (message decoding)</p> <table border="1"> <thead> <tr> <th>Start Time</th> <th>End Time</th> <th>Status *</th> <th>Market</th> </tr> </thead> <tbody> <tr><td>12:00:00</td><td>12:24:59</td><td>NO</td><td>All</td></tr> <tr><td>12:25:00</td><td>12:34:59</td><td>OI</td><td>All</td></tr> <tr><td>12:35:00</td><td>12:39:59</td><td>NC</td><td>All</td></tr> <tr><td>12:40:00</td><td>12:42:59</td><td>MA</td><td>All</td></tr> <tr><td>12:43:00</td><td>12:44:59</td><td>BL</td><td>All</td></tr> <tr><td>12:45:00</td><td>13:14:59</td><td>CT</td><td>All</td></tr> <tr><td>13:15:00</td><td>13:15:59</td><td>EI</td><td>All but ETS</td></tr> <tr><td>13:16:00</td><td>13:19:59</td><td>CL</td><td>All but ETS</td></tr> <tr><td>13:20:00</td><td>13:24:29</td><td>OC</td><td>All but ETS</td></tr> <tr><td>13:25:00</td><td>13:54:59</td><td>CT</td><td>All but ETS</td></tr> <tr><td>13:55:00</td><td>13:55:59</td><td>EI</td><td>All</td></tr> <tr><td>13:56:00</td><td>14:00:00</td><td>DC</td><td>All</td></tr> </tbody> </table> <p>Session 2 (data recovery - refresh)</p> <table border="1"> <thead> <tr> <th>Start Time</th> <th>End Time</th> <th>Status *</th> <th>Market</th> </tr> </thead> <tbody> <tr><td>14:45:00</td><td>14:49:59</td><td>NO</td><td>All</td></tr> <tr><td>14:50:00</td><td>15:09:59</td><td>CT</td><td>All</td></tr> <tr><td>15:10:00</td><td>15:14:59</td><td>EI</td><td>All</td></tr> <tr><td>15:15:00</td><td>15:20:00</td><td>DC</td><td>All</td></tr> </tbody> </table> <p>Session 3 (data recovery – line arbitration and retransmission)</p> <table border="1"> <thead> <tr> <th>Start Time</th> <th>End Time</th> <th>Status *</th> <th>Market</th> </tr> </thead> <tbody> <tr><td>16:00:00</td><td>16:04:59</td><td>NO</td><td>All</td></tr> <tr><td>16:05:00</td><td>16:24:59</td><td>CT</td><td>All</td></tr> <tr><td>16:25:00</td><td>16:27:59</td><td>EI</td><td>All</td></tr> <tr><td>16:28:00</td><td>16:30:00</td><td>DC</td><td>All</td></tr> </tbody> </table> <p>Session 4 (performance and capacity) (50% of installed maximum)</p> <table border="1"> <thead> <tr> <th>Start Time</th> <th>End Time</th> <th>Status *</th> <th>Market</th> </tr> </thead> <tbody> <tr><td>17:15:00</td><td>17:19:59</td><td>NO</td><td>All</td></tr> <tr><td>17:20:00</td><td>17:21:59</td><td>CT</td><td>All</td></tr> <tr><td>17:22:00</td><td>17:23:00</td><td>System Shutdown</td><td>All</td></tr> </tbody> </table> <p>Session 4 (performance and capacity) (100% of installed maximum)</p> <table border="1"> <thead> <tr> <th>Start Time</th> <th>End Time</th> <th>Status *</th> <th>Market</th> </tr> </thead> <tbody> <tr><td>17:33:00</td><td>17:37:59</td><td>NO</td><td>All</td></tr> <tr><td>17:38:00</td><td>17:39:59</td><td>CT</td><td>All</td></tr> <tr><td>17:40:00</td><td>17:41:00</td><td>System Shutdown</td><td>All</td></tr> </tbody> </table>	Start Time	End Time	Status *	Market	12:00:00	12:24:59	NO	All	12:25:00	12:34:59	OI	All	12:35:00	12:39:59	NC	All	12:40:00	12:42:59	MA	All	12:43:00	12:44:59	BL	All	12:45:00	13:14:59	CT	All	13:15:00	13:15:59	EI	All but ETS	13:16:00	13:19:59	CL	All but ETS	13:20:00	13:24:29	OC	All but ETS	13:25:00	13:54:59	CT	All but ETS	13:55:00	13:55:59	EI	All	13:56:00	14:00:00	DC	All	Start Time	End Time	Status *	Market	14:45:00	14:49:59	NO	All	14:50:00	15:09:59	CT	All	15:10:00	15:14:59	EI	All	15:15:00	15:20:00	DC	All	Start Time	End Time	Status *	Market	16:00:00	16:04:59	NO	All	16:05:00	16:24:59	CT	All	16:25:00	16:27:59	EI	All	16:28:00	16:30:00	DC	All	Start Time	End Time	Status *	Market	17:15:00	17:19:59	NO	All	17:20:00	17:21:59	CT	All	17:22:00	17:23:00	System Shutdown	All	Start Time	End Time	Status *	Market	17:33:00	17:37:59	NO	All	17:38:00	17:39:59	CT	All	17:40:00	17:41:00	System Shutdown	All	
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HKEx Orion Market Data Platform

		09:20:00	10:19:59	CT (cases 2 to 4)	All	
		11:00:00	11:29:59	CT (case 5)	All	

* Trading Status in AMS, please see below for description and mapping with OMD

Status	AMS Description	OMD TradingSesStatus	OMD TradingSessionSubID
NO	NOT YET OPEN	0 (Unknown)	100
OI	ORDER INPUT	2 (Open)	1
NC	PRE-ORDER MATCHING	2 (Open)	101
MA	ORDER MATCHING	2 (Open)	2
BL	BLOCKING	1 (Halt)	7
CT	CONTINUOUS TRADING	2 (Open)	3
EI	EXCHANGE INTERVENTION	1 (Halt)	102
CL	CLOSE	3 (Closed)	103
OC	ORDER CANCEL	2 (Open)	104
DC	DAY CLOSE	100 (Day Closed)	0