



PRACTICE SESSION ANSWER BOOK

HKEx Orion Market Data Platform Securities Market & Index Datafeed Products (OMD-C)

Version 1.0
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Table of Contents

1.	Purposes	3
2.	Scope of Test	3
3.	Practice Session Overview	3
4.	Test Conditions	4
4.1	Functional Tests	4
5.	Practice Session Result Verification	8

1. Purposes

The Practice Session serves as a light version of the Readiness Test for HKEx Orion Market Data Platform (OMD) Securities and Index Datafeed (OMD-C) and provides clients an opportunity to verify the performance of their systems in the area of Message Decoding and Order Book Building. This Answer Book provides the actual data values disseminated by OMD and expected behaviours of clients’ feed handlers in response to various conditions.

Clients participating in the Practice Session should follow the instructions in Section 5 of this Answer Book to record their test results accordingly.

2. Scope of Test

The Practice Session covers test cases in the area of Message Decoding and Order Book Building. The test conditions column makes reference to the test cases spelt out in Section 4.

Test Area	Objectives	Test Conditions																								
1. Message Decoding & Order Book Building	All data messages specified in the OMD Interface Specification will be transmitted to enable Clients to ensure their correct interpretation of each data field received from the OMD datafeed.	Section 4.1 1 - 2																								
	<p>Data messages resulting from various trading activities will be transmitted to enable Clients to verify the logic in their application for constructing the market depth info below:</p> <table border="1"> <thead> <tr> <th>Market Depth Information</th> <th colspan="4">Applicable to Clients*</th> </tr> </thead> <tbody> <tr> <td>Aggregate Order Book</td> <td>● SS</td> <td>● SP</td> <td></td> <td></td> </tr> <tr> <td>Full Order Book – Board Lot</td> <td></td> <td></td> <td>● SF</td> <td></td> </tr> <tr> <td>Full Order Book – Odd Lot</td> <td>○ SS</td> <td>○ SP</td> <td>○ SF</td> <td></td> </tr> <tr> <td>Broker Queue</td> <td>● SS</td> <td>◇ SP</td> <td>◇ SF</td> <td></td> </tr> </tbody> </table> <p>* Notes SS Securities Standard SP Securities Premium SF Securities FullTick ● All Clients of the datafeed specified ○ Clients planning to receive complimentary Odd Lot Order ◇ Clients planning to receive complimentary Conflated Broker Queue</p>	Market Depth Information	Applicable to Clients*				Aggregate Order Book	● SS	● SP			Full Order Book – Board Lot			● SF		Full Order Book – Odd Lot	○ SS	○ SP	○ SF		Broker Queue	● SS	◇ SP	◇ SF	
Market Depth Information	Applicable to Clients*																									
Aggregate Order Book	● SS	● SP																								
Full Order Book – Board Lot			● SF																							
Full Order Book – Odd Lot	○ SS	○ SP	○ SF																							
Broker Queue	● SS	◇ SP	◇ SF																							

3. Practice Session Overview

The Practice Session comprises of the following session:

Test Session	Objectives
1. Message Decoding and Order Book Building	<ul style="list-style-type: none"> To enable clients to verify the ability of their system to correctly interpret each data element received from OMD To enable clients to verify the logic in their applications to construct market depth or price depth information from OMD data

4. Test Conditions

This section lists out the conditions to be covered in functional aspects. A Client should ensure that its system meets all of the test conditions before participating in the Practice Session.

4.1 Functional Tests

Test Condition	Details	IS* Reference
1	<u>Handling of Control Messages</u>	
1.1	<i>Heartbeat</i> messages in all multicast channels in Line A and/or Line B <u>Expected result:</u> <i>Clients should be able to check system/line healthiness by Heartbeat messages</i>	Control Messages (3.4.1)
1.2	<i>Sequence Reset</i> messages in all multicast channels at Start of Day <u>Expected result:</u> <i>All cached data are cleared and Clients should subscribe to the refresh channels for current market state followed by processing (cached) real-time messages upon reception of Sequence Reset messages</i>	Control Messages (3.4.2)
2	<u>Handling of Market Data Messages</u>	
2.1	<i>Market Definition</i> messages covering all markets	Reference Data (3.7.1)
2.2	<i>Security Definition</i> messages covering (i) all available <u>InstrumentType</u> (ii) 0, 1 & 20 <u>NoUnderlyingSecurities</u> (iii) securities in all markets (iv) securities with non-blank <u>FreeText</u>	Reference Data (3.7.2)
2.3	<i>Liquidity Provider</i> messages with at least one with <u>NoLiquidityProviders</u> set to each of 1 & 50	Reference Data (3.7.3)

Test Condition	Details	IS* Reference
2.4	<i>Currency Rate</i> messages covering all currencies currently available in HKEx Securities Market	Reference Data (3.7.4)
2.5	<i>Trading Session Status</i> messages covering the full range of values in <u>TradingSessionSubID</u> , <u>TradingSesStatus</u> & <u>TradingSesControlFlag</u>	Status Data (3.8.1)
2.6	<i>Security Status</i> messages will be sent with <u>SecurityTradingStatus</u> set to 2 (Trading Halt) & 3 (Resume) at Start of Day and Intraday	Status Data (3.8.2)
2.7	<p>A series of book messages covering all possible book operations for <u>Bid/Offer</u> orders during various trading sessions in a normal trading day</p> <p><i>Aggregate Order Book Update</i> messages covering all possible aggregate book management operations</p> <p><i>Broker Queue</i> messages covering empty broker queue, broker queues with more than 1 spread broker information, broker queues with exactly 40 entries and broker queues with more than 40 entries in the book</p>	Order Book Data (3.9)
2.8	<i>Trade</i> messages covering different <u>TrdType</u>	Trade & Price Data (3.10.1)
2.9	<i>Trade Cancel</i> message will be sent. This will generate a new trade ticker that should also be processed	Trade & Price Data (3.10.2)
2.10	<i>Trade Ticker</i> messages covering different <u>TrdType</u> and at least one of the messages with <u>TrdCancelFlag</u> set on and non-zero <u>AggregateQuantity</u> to set example for partial ticker cancel	Trade & Price Data (3.10.3)
2.11	<i>Closing Price</i> messages covering majority non-zero closing price and a few zero closing price (for new securities without order/trade activities)	Trade & Price Data (3.10.4)
2.12	<i>Nominal Price</i> messages covering majority non-zero nominal price and a few zero nominal price (for new securities without order/trade activities)	Trade & Price Data (3.10.5)

Test Condition	Details	IS* Reference
2.13	<i>Indicative Equilibrium Price</i> messages covering that during Auction Session (majority non-zero and some zero IEP) and after Auction Matching (all zero IEP)	Trade & Price Data (3.10.6)
2.14	<i>Statistics</i> messages covering both shortsell and non-shortsell securities and securities with some of the statistics data unavailable, e.g. <u>HighPrice</u> , <u>LowPrice</u> , <u>Turnover</u> , <u>SharesTraded</u> , <u>LastPrice</u> if no order/trades activities for the securities	Value Added Data (3.11.1)
2.15	<i>Market Turnover</i> message covering all markets and all available currencies available in HKEx Securities Market	Value Added Data (3.11.2)
2.16	<i>Yield</i> messages covering non-zero <u>Yield</u> and zero <u>Yield</u> (i.e. yield is not available)	Value Added Data (3.11.3)
2.17	<i>News</i> messages covering multiple segmented news and news with zero and maximum values for <u>NoSecurityCodes</u> , <u>NoMarketCodes</u> and <u>NoNewsLines</u>	News (3.12.1)
2.18	<i>Index Definition</i> messages covering all indexes offered in OMD Index datafeed product	Index Data (3.13.1)

Test Condition	Details	IS* Reference
2.19	<p><i>Index Data</i> messages covering all indexes offered in OMD Index with some of the messages with Null and/or populated values for some of the fields</p> <p><u><i>Expected Result for Test Conditions 2.1 – 2.19:</i></u> <i>Clients are able to extract the market data messages encapsulated in the multicast packets and to decode the messages according to the OMD Interface Specifications for display and/or further processing. The final image of specific securities/indexes/news should match the expected results provided by HKEx in the Answer Book.</i></p> <p><i>Clients are able to build the correct aggregate order book, full board lot order book, full odd lot order book and conflated broker queue comprising spread and broker information. The final book and broker queue image of specific securities should match perfectly the expected results in the Answer Book.</i></p>	Index Data (3.13.2)

* IS refers to OMD Interface Specifications for Securities Market & Index Datafeed Products – Binary Protocol (version 1.2)

5. Practice Session Result Verification

Practice Session: Message Decoding and Order Booking Building

Part A – Message Decoding

During this session, OMD disseminates all types of messages under various data scenarios. Correct data values are provided for each of the practice cases below. Clients are required to verify the respective data values in your system to verify its correctness.

For each case below, please put a tick (✓) in the box for each data item where your system records the same value as the expected value. Bold item(s) is/are key data field(s) of the message.

Practice case 1: Interpretation of Market Definition (message type: 10)

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	ETS	<input type="checkbox"/>
MarketName	EXTENDED TRADING SEC	<input type="checkbox"/>
CurrencyCode	USD	<input type="checkbox"/>
NumberOfSecurities	8	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	GEM	<input type="checkbox"/>
MarketName	GROWTH ENTERPRISE MARKET	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
NumberOfSecurities	216	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	MAIN	<input type="checkbox"/>
MarketName	MAIN BOARD	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
NumberOfSecurities	3648	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	NASD	<input type="checkbox"/>
MarketName	NASDAQ-AMEX BOARD	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
NumberOfSecurities	10	<input type="checkbox"/>

Practice case 2: Interpretation of Currency Rate (message type: 14)

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	CNY	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	1.2280	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	JPY	<input type="checkbox"/>
CurrencyFactor	3	<input type="checkbox"/>
CurrencyRate	0.0953	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	CAD	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	7.7760	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	EUR	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	10.6880	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	GBP	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	12.2800	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	HKD	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	1.0000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	SGD	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	6.1380	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	USD	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	7.7670	<input type="checkbox"/>

Practice case 3: Interpretation of Trading Session Status (message type: 20)

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	GEM	<input type="checkbox"/>
TradingSession ID	1	<input type="checkbox"/>
TradingSessionSubID	0	<input type="checkbox"/>
TradingSesStatus	100	<input type="checkbox"/>
TradingSesControlFlag	0	<input type="checkbox"/>
StartDateTime	12-12-14 16:01:00	<input type="checkbox"/>
EndDateTime	12-12-14 16:01:00	<input type="checkbox"/>

Practice case 4: Interpretation of Security Status (message type: 21)

OMD Field Name	Expected Value	Result (✓ if correct)
Security Code	00022	<input type="checkbox"/>
SecurityTradingStatus	2	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
Security Code	00023	<input type="checkbox"/>
SecurityTradingStatus	3	<input type="checkbox"/>

Practice case 5: Interpretation of Securities Definition (message type: 11) for Equity

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	08001	<input type="checkbox"/>
MarketCode	GEM	<input type="checkbox"/>
ISINCode	KYG891101035	<input type="checkbox"/>
InstrumentType	EQTY	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	TOM.COM	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	2000	<input type="checkbox"/>
PreviousClosingPrice	33.650	<input type="checkbox"/>
ShortSellFlag	Y	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	Y	<input type="checkbox"/>
ListingDate	20000301	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	+ TRADING RESUMED +	<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	04331	<input type="checkbox"/>
MarketCode	NASD	<input type="checkbox"/>
ISINCode	US2470251099	<input type="checkbox"/>
InstrumentType	EQTY	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	DELL-T	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS	戴爾—T	<input type="checkbox"/>
SecurityNameGB	戴爾	<input type="checkbox"/>
LotSize	10	<input type="checkbox"/>
PreviousClosingPrice	0.000	<input type="checkbox"/>
ShortSellFlag	Y	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	20000531	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	*TRADING SUSPENDED*	<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	01015	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	NA	<input type="checkbox"/>
InstrumentType	EQTY	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	STOCK1015	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	1	<input type="checkbox"/>
PreviousClosingPrice	0.000	<input type="checkbox"/>
ShortSellFlag	N	<input type="checkbox"/>
CCASSFlag	N	<input type="checkbox"/>
DummySecurityFlag	Y	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	20110415	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText		<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	02388	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode		<input type="checkbox"/>
InstrumentType	EQTY	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	CHINA BANK	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS	中中中中中中中中	<input type="checkbox"/>
SecurityNameGB	中中中中中中中中	<input type="checkbox"/>
LotSize	1500	<input type="checkbox"/>
PreviousClosingPrice	14.450	<input type="checkbox"/>
ShortSellFlag	N	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	19000101	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	TESTING	<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

Practice case 6: Interpretation of Securities Definition (message type: 11) for Bond

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00444	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	USX67213DL35	<input type="checkbox"/>
InstrumentType	BOND	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	R PORTUGAL B04	<input type="checkbox"/>
CurrencyCode	EUR	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	10	<input type="checkbox"/>
PreviousClosingPrice	0.030	<input type="checkbox"/>
ShortSellFlag	Y	<input type="checkbox"/>
CCASSFlag	N	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	19940216	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	FOR INTEREST- CONTACT BROKER	<input type="checkbox"/>
EFNFlag	N	<input type="checkbox"/>
AccruedInterest	0.000	<input type="checkbox"/>
CouponRate	0.000	<input type="checkbox"/>
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	01477	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	XS0060596516	<input type="checkbox"/>
InstrumentType	BOND	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	NISSHO N0503	<input type="checkbox"/>
CurrencyCode	JPY	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	1000	<input type="checkbox"/>
PreviousClosingPrice	54.350 (Actual value should be JPY 54350 after taking into currency factor of 3 for JPY)	<input type="checkbox"/>
ShortSellFlag	Y	<input type="checkbox"/>
CCASSFlag	N	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	Y	<input type="checkbox"/>
ListingDate	19951005	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	FOR INTEREST- CONTACT BROKER	<input type="checkbox"/>
EFNFlag	N	<input type="checkbox"/>
AccruedInterest	0.000	<input type="checkbox"/>
CouponRate	0.000	<input type="checkbox"/>
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	04329	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	KYG888888811	<input type="checkbox"/>
InstrumentType	BOND	<input type="checkbox"/>
SpreadTableCode	03	<input type="checkbox"/>
SecurityShortName	MAIN RMB DEBT	<input type="checkbox"/>
CurrencyCode	CNY	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	500	<input type="checkbox"/>
PreviousClosingPrice	13.700	<input type="checkbox"/>
ShortSellFlag	Y	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	20100819	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText		<input type="checkbox"/>
EFNFlag	Y	<input type="checkbox"/>
AccruedInterest	3294967.297	<input type="checkbox"/>
CouponRate	2.530	<input type="checkbox"/>
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	01490	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	NA	<input type="checkbox"/>
InstrumentType	BOND	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	CABLE&W 1000B12	<input type="checkbox"/>
CurrencyCode	GBP	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	1000	<input type="checkbox"/>
PreviousClosingPrice	4.500	<input type="checkbox"/>
ShortSellFlag	N	<input type="checkbox"/>
CCASSFlag	N	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	19960129	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	FOR INTEREST- CONTACT BROKER	<input type="checkbox"/>
EFNFlag	N	<input type="checkbox"/>
AccruedInterest	0.000	<input type="checkbox"/>
CouponRate	0.000	<input type="checkbox"/>
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

Practice case 7: Interpretation of Securities Definition (message type: 11) for Warrant

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	03856	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode		<input type="checkbox"/>
InstrumentType	WRNT	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	SG-PETCH@EC0511	<input type="checkbox"/>
CurrencyCode	SGD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	10000	<input type="checkbox"/>
PreviousClosingPrice	2.500	<input type="checkbox"/>
ShortSellFlag	N	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	Y	<input type="checkbox"/>
ListingDate	20060210	<input type="checkbox"/>
DelistingDate	20060214	<input type="checkbox"/>
FreeText	TRADING CEASED-TAT EXER DATE:07/11/05	<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	0.000	<input type="checkbox"/>
StrikePrice	0.000	<input type="checkbox"/>
MaturityDate	0	<input type="checkbox"/>
CallPutFlag	C	<input type="checkbox"/>
Style		<input type="checkbox"/>
NoUnderlyingSecurities	0	<input type="checkbox"/>
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

Practice case 8: Interpretation of Securities Definition (message type: 11) for Basket Warrant

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	01215	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	NA	<input type="checkbox"/>
InstrumentType	BWRT	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	GUO XIN GROUP	<input type="checkbox"/>
CurrencyCode	CAD	<input type="checkbox"/>
SecurityNameGCCS	國新集團	<input type="checkbox"/>
SecurityNameGB	国新集团	<input type="checkbox"/>
LotSize	10000	<input type="checkbox"/>
PreviousClosingPrice	0.335	<input type="checkbox"/>
ShortSellFlag	N	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	Y	<input type="checkbox"/>
ListingDate	19970117	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText		<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	0.000	<input type="checkbox"/>
StrikePrice	0.000	<input type="checkbox"/>
MaturityDate	0	<input type="checkbox"/>
CallPutFlag	P	<input type="checkbox"/>
Style	A	<input type="checkbox"/>
NoUnderlyingSecurities	1	<input type="checkbox"/>
UnderlyingSecurityCode (1)	1	<input type="checkbox"/>
UnderlyingSecurityWeight (1)	0.000	<input type="checkbox"/>

Practice case 9: Interpretation of Securities Definition (message type: 11) for Trust

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	04362	<input type="checkbox"/>
MarketCode	ETS	<input type="checkbox"/>
ISINCode	US4642867729	<input type="checkbox"/>
InstrumentType	TRST	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	ISHARES KOR-TR	<input type="checkbox"/>
CurrencyCode	USD	<input type="checkbox"/>
SecurityNameGCCS	I S 南韓基金 T R	<input type="checkbox"/>
SecurityNameGB	I S 南韓基金 T R	<input type="checkbox"/>
LotSize	50	<input type="checkbox"/>
PreviousClosingPrice	1.940	<input type="checkbox"/>
ShortSellFlag	Y	<input type="checkbox"/>
CCASSFlag	Y	<input type="checkbox"/>
DummySecurityFlag	N	<input type="checkbox"/>
TestSecurityFlag	N	<input type="checkbox"/>
StampDutyFlag	N	<input type="checkbox"/>
ListingDate	20010502	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	FIN DIST \$10.00 B/C 1-99/1/1900	<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	N/A	
StrikePrice	N/A	
MaturityDate	N/A	
CallPutFlag	N/A	
Style	N/A	
NoUnderlyingSecurities	N/A	
UnderlyingSecurityCode	N/A	
UnderlyingSecurityWeight	N/A	

Practice case 10: Interpretation of Nominal Price (message type: 40)

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00001	<input type="checkbox"/>
Nominal Price	47.450	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00002	<input type="checkbox"/>
Nominal Price	48.950	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00003	<input type="checkbox"/>
Nominal Price	47.250	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00004	<input type="checkbox"/>
Nominal Price	48.900	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00007	<input type="checkbox"/>
Nominal Price	35.850	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00008	<input type="checkbox"/>
Nominal Price	112.700	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00014	<input type="checkbox"/>
Nominal Price	6.910	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00015	<input type="checkbox"/>
Nominal Price	8.280	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00021	<input type="checkbox"/>
Nominal Price	14.420	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00022	<input type="checkbox"/>
Nominal Price	51.300	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00023	<input type="checkbox"/>
Nominal Price	61.400	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00026	<input type="checkbox"/>
Nominal Price	21.150	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00027	<input type="checkbox"/>
Nominal Price	9.620	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00061	<input type="checkbox"/>
Nominal Price	6.890	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00436	<input type="checkbox"/>
Nominal Price	5.650	<input type="checkbox"/>

Practice case 11: Interpretation of Closing Price (message type: 62)

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00001	<input type="checkbox"/>
ClosingPrice	47.450	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00002	<input type="checkbox"/>
ClosingPrice	48.950	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00003	<input type="checkbox"/>
ClosingPrice	47.250	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00004	<input type="checkbox"/>
ClosingPrice	48.900	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00007	<input type="checkbox"/>
ClosingPrice	35.850	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00008	<input type="checkbox"/>
ClosingPrice	112.700	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00014	<input type="checkbox"/>
ClosingPrice	6.910	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00015	<input type="checkbox"/>
ClosingPrice	8.280	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00021	<input type="checkbox"/>
ClosingPrice	14.420	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00022	<input type="checkbox"/>
ClosingPrice	51.300	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00023	<input type="checkbox"/>
ClosingPrice	61.400	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00026	<input type="checkbox"/>
ClosingPrice	21.150	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00027	<input type="checkbox"/>
ClosingPrice	9.620	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00061	<input type="checkbox"/>
ClosingPrice	6.890	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00436	<input type="checkbox"/>
ClosingPrice	5.650	<input type="checkbox"/>

Practice case 12: Interpretation of Indicative Equilibrium Price (message type: 41)

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00001	<input type="checkbox"/>
Price	47.450	<input type="checkbox"/>
AggregateQuantity	9000	<input type="checkbox"/>

Practice case 13: Interpretation of Statistics (message type: 60)

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00001	<input type="checkbox"/>
SharesTraded	9000	<input type="checkbox"/>
Turnover	426600.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00002	<input type="checkbox"/>
SharesTraded	7123	<input type="checkbox"/>
Turnover	348670.900	<input type="checkbox"/>
HighPrice	48.950	<input type="checkbox"/>
LowPrice	48.950	<input type="checkbox"/>
LastPrice	48.950	<input type="checkbox"/>
VWAP	48.950	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00003	<input type="checkbox"/>
SharesTraded	10000	<input type="checkbox"/>
Turnover	472500.000	<input type="checkbox"/>
HighPrice	47.250	<input type="checkbox"/>
LowPrice	47.250	<input type="checkbox"/>
LastPrice	47.250	<input type="checkbox"/>
VWAP	47.250	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00014	<input type="checkbox"/>
SharesTraded	3000	<input type="checkbox"/>
Turnover	20730.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00015	<input type="checkbox"/>
SharesTraded	8000	<input type="checkbox"/>
Turnover	66240.000	<input type="checkbox"/>
HighPrice	8.280	<input type="checkbox"/>
LowPrice	8.280	<input type="checkbox"/>
LastPrice	8.280	<input type="checkbox"/>
VWAP	8.280	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00021	<input type="checkbox"/>
SharesTraded	1000	<input type="checkbox"/>
Turnover	14420.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00026	<input type="checkbox"/>
SharesTraded	23000	<input type="checkbox"/>
Turnover	486450.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000	<input type="checkbox"/>
ShortSellSharesTraded	14000	<input type="checkbox"/>
ShortSellTurnover	296100.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00061	<input type="checkbox"/>
SharesTraded	1000	<input type="checkbox"/>
Turnover	6890.000	<input type="checkbox"/>
HighPrice	6.890	<input type="checkbox"/>
LowPrice	6.890	<input type="checkbox"/>
LastPrice	6.890	<input type="checkbox"/>
VWAP	6.890	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00436	<input type="checkbox"/>
SharesTraded	2300	<input type="checkbox"/>
Turnover	13041.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

Practice case 14: Interpretation of Market Turnover (message type: 61)

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	MAIN	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	971908023602.797	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
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MarketCode	MAIN	<input type="checkbox"/>
Currency Code	HKD	<input type="checkbox"/>
Turnover	971907922313.350	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
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MarketCode	MAIN	<input type="checkbox"/>
Currency Code	USD	<input type="checkbox"/>
Turnover	13041.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
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MarketCode	GEM	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
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MarketCode	GEM	<input type="checkbox"/>
Currency Code	HKD	<input type="checkbox"/>
Turnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
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MarketCode	ETS	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
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MarketCode	NASD	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	0.000	<input type="checkbox"/>

Practice case 15: Interpretation of Yield (message type: 44) for Yield = N/A

OMD Field Name	Expected Value	Result (✓ if correct)
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SecurityCode	00436	<input type="checkbox"/>
Yield	0	<input type="checkbox"/>

Practice case 16: Interpretation of Yield (message type: 44) for Yield with value

OMD Field Name	Expected Value	Result (✓ if correct)
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SecurityCode	04096	<input type="checkbox"/>
Yield	88.148	<input type="checkbox"/>

Practice case 17: Interpretation of Liquidity Provider (message type: 13) – One liquidity provider

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00050	<input type="checkbox"/>
NoLiquidityProviders	1	<input type="checkbox"/>
LPBrokerNumber	9503	<input type="checkbox"/>

Practice case 18: Interpretation of Liquidity Provider (message type: 13) – 50 liquidity providers

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	9003	<input type="checkbox"/>
NoLiquidityProviders	50	<input type="checkbox"/>
LPBrokerNumber (1)	100	<input type="checkbox"/>
LPBrokerNumber (2)	136	<input type="checkbox"/>
LPBrokerNumber (3)	137	<input type="checkbox"/>
LPBrokerNumber (4)	138	<input type="checkbox"/>
LPBrokerNumber (5)	139	<input type="checkbox"/>
LPBrokerNumber (6)	140	<input type="checkbox"/>
LPBrokerNumber (7)	141	<input type="checkbox"/>
LPBrokerNumber (8)	142	<input type="checkbox"/>
LPBrokerNumber (9)	144	<input type="checkbox"/>
LPBrokerNumber (10)	148	<input type="checkbox"/>
LPBrokerNumber (11)	1500	<input type="checkbox"/>
LPBrokerNumber (12)	1501	<input type="checkbox"/>
LPBrokerNumber (13)	1502	<input type="checkbox"/>
LPBrokerNumber (14)	1503	<input type="checkbox"/>
LPBrokerNumber (15)	1504	<input type="checkbox"/>
LPBrokerNumber (16)	1505	<input type="checkbox"/>
LPBrokerNumber (17)	2151	<input type="checkbox"/>
LPBrokerNumber (18)	2222	<input type="checkbox"/>
LPBrokerNumber (19)	3044	<input type="checkbox"/>
LPBrokerNumber (20)	3045	<input type="checkbox"/>
LPBrokerNumber (21)	3341	<input type="checkbox"/>
LPBrokerNumber (22)	3342	<input type="checkbox"/>
LPBrokerNumber (23)	3343	<input type="checkbox"/>
LPBrokerNumber (24)	3344	<input type="checkbox"/>
LPBrokerNumber (25)	3345	<input type="checkbox"/>
LPBrokerNumber (26)	3346	<input type="checkbox"/>
LPBrokerNumber (27)	3347	<input type="checkbox"/>
LPBrokerNumber (28)	3348	<input type="checkbox"/>

LPBrokerNumber (29)	3349	<input type="checkbox"/>
LPBrokerNumber (30)	3350	<input type="checkbox"/>
LPBrokerNumber (31)	3351	<input type="checkbox"/>
LPBrokerNumber (32)	3352	<input type="checkbox"/>
LPBrokerNumber (33)	3353	<input type="checkbox"/>
LPBrokerNumber (34)	3354	<input type="checkbox"/>
LPBrokerNumber (35)	3355	<input type="checkbox"/>
LPBrokerNumber (36)	3356	<input type="checkbox"/>
LPBrokerNumber (37)	3357	<input type="checkbox"/>
LPBrokerNumber (38)	3358	<input type="checkbox"/>
LPBrokerNumber (39)	3359	<input type="checkbox"/>
LPBrokerNumber (40)	3360	<input type="checkbox"/>
LPBrokerNumber (41)	3361	<input type="checkbox"/>
LPBrokerNumber (42)	3362	<input type="checkbox"/>
LPBrokerNumber (43)	3363	<input type="checkbox"/>
LPBrokerNumber (44)	3364	<input type="checkbox"/>
LPBrokerNumber (45)	8765	<input type="checkbox"/>
LPBrokerNumber (46)	8788	<input type="checkbox"/>
LPBrokerNumber (47)	8789	<input type="checkbox"/>
LPBrokerNumber (48)	9002	<input type="checkbox"/>
LPBrokerNumber (49)	9503	<input type="checkbox"/>
LPBrokerNumber (50)	9999	<input type="checkbox"/>

Practice case 19: Interpretation of News (message type: 22)

OMD Field Name	Expected Value	Result (✓ if correct)
NewID	3	<input type="checkbox"/>
NewType	EXN	<input type="checkbox"/>
HeadLine	<99999> - Suspension of Trading	<input type="checkbox"/>
CancelFlag	N	<input type="checkbox"/>
LastFragment	Y	<input type="checkbox"/>
ReleaseTime	12-12-14 14:33:08	<input type="checkbox"/>
NoMarketCode	0	<input type="checkbox"/>
MarketCode	N/A	<input type="checkbox"/>
NoSecurityCodes	1	<input type="checkbox"/>
SecurityCode	5	<input type="checkbox"/>
NoNewsLines	3	<input type="checkbox"/>
NewsLine	At the direction of the Securities & Futures Commission, trading in the shares/securities of	<input type="checkbox"/>
NewsLine	(the ""Company"") will be suspended with effect from	<input type="checkbox"/>
NewsLine	today (dd/mmm/yy).	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
NewID	6	<input type="checkbox"/>
NewType	EXC	<input type="checkbox"/>
HeadLine	聯會訊息-全日衍生權證的非自動對盤交易 於 13/12/2012 日全日之衍生權證的非自動對盤交 易〔附註 1〕	<input type="checkbox"/>
CancelFlag	N	<input type="checkbox"/>
LastFragment	Y	<input type="checkbox"/>
ReleaseTime	12-12-14 14:46:55.00"	<input type="checkbox"/>
NoMarketCode	1	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
NoSecurityCodes	0	<input type="checkbox"/>
SecurityCode	N/A	<input type="checkbox"/>
NoNewsLines	2	<input type="checkbox"/>
NewsLine		<input type="checkbox"/>
NewsLine	NIL	<input type="checkbox"/>

Practice case 20: Interpretation of Index Definition (message type: 70) - HSI (For Index Feed Subscribers only)

OMD Field Name	Expected Value	Result (✓ if correct)
IndexCode	0000100	<input type="checkbox"/>
IndexSource	H	<input type="checkbox"/>
CurrencyCode		<input type="checkbox"/>

Practice case 21: Interpretation of Index Definition (message type: 70) – S&P (For Index Feed Subscribers only)

OMD Field Name	Expected Value	Result (✓ if correct)
IndexCode	SPHKG	<input type="checkbox"/>
IndexSource	S	<input type="checkbox"/>
CurrencyCode		<input type="checkbox"/>

Practice case 22: Interpretation of Index Definition (message type: 70) - CSI (For Index Feed Subscribers only)

OMD Field Name	Expected Value	Result (✓ if correct)
IndexCode	CSI300	<input type="checkbox"/>
IndexSource	C	<input type="checkbox"/>
CurrencyCode	CNY	<input type="checkbox"/>

Practice case 23: Interpretation of Index Data (message type: 71) – Closing value (For Index Feed Subscribers only)

OMD Field Name	Expected Value	Result (✓ if correct)
IndexCode	0000100	<input type="checkbox"/>
IndexStatus	C	<input type="checkbox"/>
IndexTime	12-12-14 16:01:16	<input type="checkbox"/>
IndexValue	18653.5800	<input type="checkbox"/>
NetChgPrevDay	132.2500	<input type="checkbox"/>
HighValue	18820.7700	<input type="checkbox"/>
LowValue	18597.4600	<input type="checkbox"/>
EASValue	18720.99	<input type="checkbox"/>
IndexTurnover	18282713900.0000	<input type="checkbox"/>
OpeningValue	18800.0300	<input type="checkbox"/>
ClosingValue	18652.7800	<input type="checkbox"/>
PreviousSesClose	18520.5300	<input type="checkbox"/>
IndexVolume	N/A	<input type="checkbox"/>
NetChgPrevDayPct	0.7100	<input type="checkbox"/>
Exception		<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
IndexCode	SPHKG	<input type="checkbox"/>
IndexStatus	C	<input type="checkbox"/>
IndexTime	12-12-14 16:09:23	<input type="checkbox"/>
IndexValue	382.1000	<input type="checkbox"/>
NetChgPrevDay	-0.8600	<input type="checkbox"/>
HighValue	385.0100	<input type="checkbox"/>
LowValue	380.4900	<input type="checkbox"/>
EASValue	N/A	<input type="checkbox"/>
IndexTurnover	N/A	<input type="checkbox"/>
OpeningValue	383.1600	<input type="checkbox"/>
ClosingValue	382.3700	<input type="checkbox"/>
PreviousSesClose	383.2300	<input type="checkbox"/>
IndexVolume	N/A	<input type="checkbox"/>
NetChgPrevDayPct	-0.2200	<input type="checkbox"/>
Exception		<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
IndexCode	CSI300	<input type="checkbox"/>
IndexStatus		<input type="checkbox"/>
IndexTime	12-06-21 16:29:38	<input type="checkbox"/>
IndexValue	2512.1850	<input type="checkbox"/>
NetChgPrevDay	-40.4260	<input type="checkbox"/>
HighValue	2547.0480	<input type="checkbox"/>
LowValue	2502.4190	<input type="checkbox"/>
EASValue	N/A	<input type="checkbox"/>
IndexTurnover	38607959039.0000	<input type="checkbox"/>
OpeningValue	2547.0480	<input type="checkbox"/>
ClosingValue	2512.1850	<input type="checkbox"/>
PreviousSesClose	2552.6110	<input type="checkbox"/>
IndexVolume	3539673200	<input type="checkbox"/>
NetChgPrevDayPct	-1.5800	<input type="checkbox"/>
Exception		<input type="checkbox"/>

Part B – Order Book Building

During the same session as Part A, OMD disseminates Order Book messages (i.e. Add/Delete Order (SF only), Add/Delete Odd Lot Order, Aggregate Order Book Update (SS and SP only) and Broker Queue) with various order activities. The full order book (for SF) and aggregate order book for the top 10 best bid and offers, or “10BBO” (for SS and SP) as at the end of this practice session are provided for each of the practice cases below. Clients are required to verify the respective order book recorded in your system matches against the results in this answer book.

For each practice case below, please put a tick (✓) in the box for each order book entry where your system records the same details as the expected details.

Practice case 1:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00002
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
47394	2	1000	48.800					<input type="checkbox"/>
51954	2	2000	48.700					<input type="checkbox"/>
55954	2	1000	48.500					<input type="checkbox"/>
60562	2	1000	48.450					<input type="checkbox"/>
63762	2	1000	48.400					<input type="checkbox"/>
66962	2	2000	48.350					<input type="checkbox"/>
69554	2	1000	48.300					<input type="checkbox"/>
				48.950	6000	2	118642	<input type="checkbox"/>
				49.000	5000	2	101746	<input type="checkbox"/>
				49.050	3000	2	104242	<input type="checkbox"/>
				49.100	1000	2	109010	<input type="checkbox"/>
				49.150	1000	2	111570	<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00002
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
168354	1154	134	48.850					<input type="checkbox"/>
164418	1154	234	48.900					<input type="checkbox"/>
				49.000	345	1154	171602	<input type="checkbox"/>
				49.050	456	1154	174770	<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00002
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	1000	48.800	1					<input type="checkbox"/>
1	2000	48.700	2					<input type="checkbox"/>
1	1000	48.500	3					<input type="checkbox"/>
1	1000	48.450	4					<input type="checkbox"/>
1	1000	48.400	5					<input type="checkbox"/>
1	2000	48.350	6					<input type="checkbox"/>
				1	48.950	6000	1	<input type="checkbox"/>
				2	49.000	5000	1	<input type="checkbox"/>
				3	49.050	3000	1	<input type="checkbox"/>
				4	49.100	1000	1	<input type="checkbox"/>
				5	49.150	1000	1	<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00002
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
(1)				<input type="checkbox"/>
0				<input type="checkbox"/>
(2)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(3)				<input type="checkbox"/>
0				<input type="checkbox"/>
(4)				<input type="checkbox"/>
0				<input type="checkbox"/>
(5)				<input type="checkbox"/>
0				<input type="checkbox"/>
(6)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(7)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(8)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(9)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(10)				<input type="checkbox"/>
1154				<input type="checkbox"/>
		2224		<input type="checkbox"/>
		(1)		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		(2)		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		(3)		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		(4)		<input type="checkbox"/>
		1154		<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 09:40:38	1	0	48.950	3000		<input type="checkbox"/>
12-12-14 09:40:38	2	0	48.950	3000		<input type="checkbox"/>
12-12-14 09:40:38	3	100	48.950	4000		<input type="checkbox"/>
12-12-14 09:47:30	4	102	48.950	123		<input type="checkbox"/>
N/A	2	N/A	N/A	N/A	Y	<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 09:40:38	1	100	48.950	4000	N	<input type="checkbox"/>
12-12-14 09:40:38	2	0	48.950	6000	N	<input type="checkbox"/>
N/A	2	0	48.950	3000	Y	<input type="checkbox"/>
12-12-14 09:47:30	3	102	48.950	123	N	<input type="checkbox"/>

Practice case 2:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00001
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
65	2	1000	47.400					<input type="checkbox"/>
81	2	2000	47.350					<input type="checkbox"/>
				47.450	1000	2	113	<input type="checkbox"/>
				47.450	1000	2	129	<input type="checkbox"/>
				47.450	2000	2	145	<input type="checkbox"/>
				47.550	2000	2	161	<input type="checkbox"/>
				47.650	1000	2	177	<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00001
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00001
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	1000	47.400	1					<input type="checkbox"/>
1	2000	47.350	2					<input type="checkbox"/>
				1	47.450	4000	3	<input type="checkbox"/>
				2	47.550	2000	1	<input type="checkbox"/>
				3	47.650	1000	1	<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00001
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
(1)				<input type="checkbox"/>
1154				<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		(1)		<input type="checkbox"/>
		0		<input type="checkbox"/>
		(2)		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		(3)		<input type="checkbox"/>
		0		<input type="checkbox"/>
		(4)		<input type="checkbox"/>
		1154		<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 09:20:01	1	103	47.400	3000		<input type="checkbox"/>
12-12-14 09:20:01	2	103	47.400	2000		<input type="checkbox"/>
12-12-14 09:20:01	3	103	47.400	1000		<input type="checkbox"/>
12-12-14 09:20:01	4	103	47.400	3000		<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 09:20:01	1	103	47.400	9000	N	<input type="checkbox"/>

Practice case 3:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00021
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
2179569	2	1000	14.420					<input type="checkbox"/>
2181633	2	1000	14.420					<input type="checkbox"/>
2198753	2	1000	14.420					<input type="checkbox"/>
				14.440	1000	2	2308209	<input type="checkbox"/>
				14.460	1000	2	2204801	<input type="checkbox"/>
				14.460	1000	2	2208897	<input type="checkbox"/>
				14.460	1000	2	2211073	<input type="checkbox"/>
				14.460	1000	2	2213089	<input type="checkbox"/>
				14.460	1000	2	2215217	<input type="checkbox"/>
				14.460	1000	2	2217921	<input type="checkbox"/>
				14.460	1000	2	2220689	<input type="checkbox"/>
				14.460	1000	2	2222801	<input type="checkbox"/>
				14.460	1000	2	2224961	<input type="checkbox"/>
				14.460	1000	2	2226897	<input type="checkbox"/>
				14.460	1000	2	2228625	<input type="checkbox"/>
				14.460	1000	2	2230881	<input type="checkbox"/>
				14.460	1000	2	2233089	<input type="checkbox"/>
				14.460	1000	2	2235217	<input type="checkbox"/>
				14.460	1000	2	2237313	<input type="checkbox"/>
				14.460	1000	2	2239329	<input type="checkbox"/>
				14.460	1000	2	2241857	<input type="checkbox"/>
				14.460	1000	2	2243969	<input type="checkbox"/>
				14.460	1000	2	2246145	<input type="checkbox"/>
				14.460	1000	2	2248465	<input type="checkbox"/>
				14.460	1000	2	2250657	<input type="checkbox"/>
				14.460	1000	2	2252273	<input type="checkbox"/>

	14.460	1000	2	2255169	<input type="checkbox"/>
	14.460	1000	2	2257217	<input type="checkbox"/>
	14.460	1000	2	2259393	<input type="checkbox"/>
	14.460	1000	2	2261905	<input type="checkbox"/>
	14.460	1000	2	2263761	<input type="checkbox"/>
	14.460	1000	2	2266577	<input type="checkbox"/>
	14.460	1000	2	2269537	<input type="checkbox"/>
	14.460	1000	2	2271649	<input type="checkbox"/>
	14.460	1000	2	2274801	<input type="checkbox"/>
	14.460	1000	2	2277345	<input type="checkbox"/>
	14.460	1000	2	2279569	<input type="checkbox"/>
	14.460	1000	2	2281745	<input type="checkbox"/>
	14.460	1000	2	2283841	<input type="checkbox"/>
	14.460	1000	2	2286833	<input type="checkbox"/>
	14.460	1000	2	2290017	<input type="checkbox"/>
	14.460	1000	2	2293137	<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00021
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00021
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
3	3000	14.420	1					<input type="checkbox"/>
				1	14.440	1000	1	<input type="checkbox"/>
				2	14.460	40000	40	<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00021
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
1154				<input type="checkbox"/>
1154				<input type="checkbox"/>

Practice case 4:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00027
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				9.640	1000	2	2234434	<input type="checkbox"/>
				9.640	1000	2	2240882	<input type="checkbox"/>
				9.640	1000	2	2243346	<input type="checkbox"/>
				9.640	1000	2	2245682	<input type="checkbox"/>
				9.640	1000	2	2247618	<input type="checkbox"/>
				9.640	1000	2	2249122	<input type="checkbox"/>
				9.640	1000	2	2251474	<input type="checkbox"/>
				9.640	1000	2	2253874	<input type="checkbox"/>
				9.640	1000	2	2256114	<input type="checkbox"/>
				9.640	1000	2	2259074	<input type="checkbox"/>
				9.640	1000	2	2261170	<input type="checkbox"/>
				9.640	1000	2	2262914	<input type="checkbox"/>
				9.640	1000	2	2265042	<input type="checkbox"/>
				9.640	1000	2	2266770	<input type="checkbox"/>
				9.640	1000	2	2268594	<input type="checkbox"/>
				9.640	1000	2	2270594	<input type="checkbox"/>
				9.640	1000	2	2272626	<input type="checkbox"/>
				9.640	1000	2	2274402	<input type="checkbox"/>
				9.640	1000	2	2276082	<input type="checkbox"/>
				9.640	1000	2	2277634	<input type="checkbox"/>
				9.640	1000	2	2279874	<input type="checkbox"/>
				9.640	1000	2	2281794	<input type="checkbox"/>
				9.640	1000	2	2283826	<input type="checkbox"/>
				9.640	1000	2	2286290	<input type="checkbox"/>
				9.640	1000	2	2288738	<input type="checkbox"/>
				9.640	1000	2	2290610	<input type="checkbox"/>
				9.640	1000	2	2292482	<input type="checkbox"/>
				9.640	1000	2	2293986	<input type="checkbox"/>
				9.640	1000	2	2296082	<input type="checkbox"/>
				9.640	1000	2	2297954	<input type="checkbox"/>

	9.640	1000	2	2299794	<input type="checkbox"/>
	9.640	1000	2	2301474	<input type="checkbox"/>
	9.640	1000	2	2303474	<input type="checkbox"/>
	9.640	1000	2	2305650	<input type="checkbox"/>
	9.640	1000	2	2307586	<input type="checkbox"/>
	9.640	1000	2	2310066	<input type="checkbox"/>
	9.640	1000	2	2312066	<input type="checkbox"/>
	9.640	1000	2	2315922	<input type="checkbox"/>
	9.640	1000	2	2323154	<input type="checkbox"/>
	9.640	1000	2	2325346	<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00027
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00027
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00027
Broker ID		Broker ID		Result (✓ if correct)
Empty Broker Queue				<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>
		1154		<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade Ticker						<input type="checkbox"/>

Practice case 5:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00015
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00015
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00015
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00015
Broker ID		Broker ID		Result (✓ if correct)
Empty Broker Queue				<input type="checkbox"/>
		Empty Broker Queue		<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 10:55:54	1	100	8.280	3000		<input type="checkbox"/>
12-12-14 10:55:54	2	100	8.280	2000		<input type="checkbox"/>
12-12-14 10:55:54	3	0	8.280	1000		<input type="checkbox"/>
12-12-14 10:55:54	4	0	8.280	2000		<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 10:55:54	1	100	8.280	5000	N	<input type="checkbox"/>
12-12-14 10:55:54	2	0	8.280	3000	N	<input type="checkbox"/>

Practice case 6:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00061
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00061
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00061
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00061
Broker ID		Broker ID		Result (✓ if correct)
Empty Broker Queue				<input type="checkbox"/>
		Empty Broker Queue		<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 10:42:57	1	0	6.890	1000		<input type="checkbox"/>
12-12-14 10:42:57	2	0	6.890	2000		<input type="checkbox"/>
12-12-14 10:43:46	3	0	6.890	4000		<input type="checkbox"/>
N/A	2	N/A	N/A	N/A	Y	<input type="checkbox"/>
N/A	3	N/A	N/A	N/A	Y	<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 10:42:57	1	0	6.890	3000	N	<input type="checkbox"/>
12-12-14 10:43:46	2	0	6.890	4000	N	<input type="checkbox"/>
N/A	1	0	6.890	1000	Y	<input type="checkbox"/>
N/A	2	0	6.890	0	Y	<input type="checkbox"/>

Practice case 7:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00008
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
837697	2	3000	112.700					<input type="checkbox"/>
840417	2	1000	112.200					<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00008
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00008
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	3000	112.700	1					<input type="checkbox"/>
1	1000	112.200	2					<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00008
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
1				<input type="checkbox"/>
0				<input type="checkbox"/>
(2)				<input type="checkbox"/>
0				<input type="checkbox"/>
(3)				<input type="checkbox"/>
0				<input type="checkbox"/>
(4)				<input type="checkbox"/>

0		<input type="checkbox"/>
(5)		<input type="checkbox"/>
1154		<input type="checkbox"/>
	Empty Broker Queue	<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade						<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade Ticker						<input type="checkbox"/>

Practice case 8:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00014
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
778962	2	2000	6.900					<input type="checkbox"/>
782690	2	1000	6.810					<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00014
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00014
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	2000	6.900	1					<input type="checkbox"/>
1	1000	6.810	2					<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00014
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
(1)				<input type="checkbox"/>
0				<input type="checkbox"/>
(2)				<input type="checkbox"/>
0				<input type="checkbox"/>
(3)				<input type="checkbox"/>
0				<input type="checkbox"/>
(4)				<input type="checkbox"/>
0				<input type="checkbox"/>
(5)				<input type="checkbox"/>
0				<input type="checkbox"/>
(6)				<input type="checkbox"/>
0				<input type="checkbox"/>
(7)				<input type="checkbox"/>
0				<input type="checkbox"/>
(8)				<input type="checkbox"/>
0				<input type="checkbox"/>
(9)				<input type="checkbox"/>
1154				<input type="checkbox"/>
		Empty Broker Queue		<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 10:53:45	1	100	6.910	3000		<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
12-12-14 10:53:45	1	100	6.910	3000	N	<input type="checkbox"/>

Practice case 9:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00004
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
445329	2	2000	48.900					<input type="checkbox"/>
410225	2	3000	48.850					<input type="checkbox"/>
415025	2	4000	48.800					<input type="checkbox"/>
418465	2	3000	48.750					<input type="checkbox"/>
421137	2	1000	48.700					<input type="checkbox"/>

424017	2	2000	48.650		<input type="checkbox"/>
427089	2	1000	48.600		<input type="checkbox"/>
429809	2	1000	48.550		<input type="checkbox"/>
433665	2	1000	48.450		<input type="checkbox"/>
436769	2	1000	48.400		<input type="checkbox"/>
439617	2	2000	48.350		<input type="checkbox"/>
				Empty Book	<input type="checkbox"/>

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 00004
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00004
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	2000	48.900	1					<input type="checkbox"/>
1	3000	48.850	2					<input type="checkbox"/>
1	4000	48.800	3					<input type="checkbox"/>
1	3000	48.750	4					<input type="checkbox"/>
1	1000	48.700	5					<input type="checkbox"/>
1	2000	48.650	6					<input type="checkbox"/>
1	1000	48.600	7					<input type="checkbox"/>
1	1000	48.550	8					<input type="checkbox"/>
1	1000	48.450	9					<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00004
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
(1)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(2)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(3)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(4)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(5)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(6)				<input type="checkbox"/>

1154		<input type="checkbox"/>
(7)		<input type="checkbox"/>
1154		<input type="checkbox"/>
(8)		<input type="checkbox"/>
0		<input type="checkbox"/>
(9)		<input type="checkbox"/>
1154		<input type="checkbox"/>
(10)		<input type="checkbox"/>
1154		<input type="checkbox"/>
(11)		<input type="checkbox"/>
1154		<input type="checkbox"/>
	Empty Broker Queue	<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade						<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade Ticker						<input type="checkbox"/>

Practice case 10:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 0007
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
752082	2	1000	35.850					<input type="checkbox"/>
727826	2	3000	35.800					<input type="checkbox"/>
735010	2	3000	35.550					<input type="checkbox"/>
738962	2	1000	35.350					<input type="checkbox"/>
Empty Book								

Full Odd-Lot Order Book (Subscribers of Odd Lot Order Book only)

Buy				Sell				Test Security: 0007
Order ID	Broker ID	Quantity	Price	Price	Quantity	Broker ID	Order ID	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

10BBOs (SS and SP Subscribers only)

Buy				Sell				Test Security: 00007
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	1000	35.850	1					<input type="checkbox"/>
1	3000	35.800	2					<input type="checkbox"/>
1	3000	35.550	3					<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

Broker Queue (SS Subscriber and SP/SF Subscribers receiving Conflated Broker Queue)

Buy		Sell		Test Security: 00007
Broker ID		Broker ID		Result (✓ if correct)
1154				<input type="checkbox"/>
(1)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(2)				<input type="checkbox"/>
0				<input type="checkbox"/>
(3)				<input type="checkbox"/>
0				<input type="checkbox"/>
(4)				<input type="checkbox"/>
0				<input type="checkbox"/>
(5)				<input type="checkbox"/>
0				<input type="checkbox"/>
(6)				<input type="checkbox"/>
1154				<input type="checkbox"/>
(7)				<input type="checkbox"/>
0				<input type="checkbox"/>
(8)				<input type="checkbox"/>
0				<input type="checkbox"/>
(9)				<input type="checkbox"/>
0				<input type="checkbox"/>
(10)				<input type="checkbox"/>
1154				<input type="checkbox"/>
Empty Broker Queue				<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade						<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
No Trade Ticker						<input type="checkbox"/>

* * * End of Test * * *