



PRACTICE SESSION ANSWER BOOK

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

Version 1.4
22 August 2013

REVISION LIST

Version	Date of Issue	Comments
1.0	4 Jan 2013	First version of OMD-C Practice Session Answer Book
1.1	8 Jan 2013	Revised Edition with the following updates: 1) Chapter 5 - Part A Message Decoding : i) The value of Currency Rate of JPY (Practice Case 2) ii) The value of Nominal Price and Indicative Equilibrium Price of Security 00001 (Practice Case 10 & 12) 2) Chapter 5 - Part B Order Book Building - The 10 BBO Order Book image for Security 00027
1.2	25 Jan 2013	Revised Edition with new sets of test data
1.3	7 Mar 2013	Revised Edition with new sets of test data
1.4	22 Aug 2013	Revised Edition with the following update 1) The value of the field "PreviousClosingPrice" in Security Definition message of Security 07015 (Part A Practice case 6). 2) The Full Order Book, 10 BBO and Broker Queue for Security 00051 (Part B Practice Case 11)

Table of Contents

1.	Purposes.....	4
2.	Scope of Test.....	4
3.	Practice Session Overview	4
4.	Test Conditions.....	5
4.1	Functional Tests	5
5.	Practice Session Result Verification	9

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	Heartbeat messages in all multicast channels in Line A and/or Line B <u>Expected result:</u> Clients should be able to check system/line healthiness by Heartbeat messages	Control Messages (3.4.1)
1.2	Sequence Reset messages in all multicast channels at Start of Day <u>Expected result:</u> 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	Control Messages (3.4.2)
2	<u>Handling of Market Data Messages</u>	
2.1	Market Definition messages covering all markets	Reference Data (3.7.1)
2.2	Security Definition 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	Liquidity Provider 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	26	<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	113	<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	2206	<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	31	<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	1.0043	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	JPY	<input type="checkbox"/>
CurrencyFactor	3	<input type="checkbox"/>
CurrencyRate	88.4400	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	CAD	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	6.6223	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	EUR	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	10.1030	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	GBP	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	15.2625	<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	6.4530	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
CurrencyCode	USD	<input type="checkbox"/>
CurrencyFactor	0	<input type="checkbox"/>
CurrencyRate	7.8000	<input type="checkbox"/>

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

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	MAIN	<input type="checkbox"/>
TradingSession ID	1	<input type="checkbox"/>
TradingSessionSubID	0	<input type="checkbox"/>
TradingSesStatus	100	<input type="checkbox"/>
TradingSesControlFlag	1	<input type="checkbox"/>
StartDateTime	13-03-01 21:01:00	<input type="checkbox"/>
EndDateTime	N/A	<input type="checkbox"/>

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	1	<input type="checkbox"/>
StartDateTime	13-03-01 21:01:00	<input type="checkbox"/>
EndDateTime	N/A	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	ETS	<input type="checkbox"/>
TradingSession ID	1	<input type="checkbox"/>
TradingSessionSubID	0	<input type="checkbox"/>
TradingSesStatus	100	<input type="checkbox"/>
TradingSesControlFlag	1	<input type="checkbox"/>
StartDateTime	13-03-01 21:02:00	<input type="checkbox"/>
EndDateTime	N/A	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	NASD	<input type="checkbox"/>
TradingSession ID	1	<input type="checkbox"/>
TradingSessionSubID	0	<input type="checkbox"/>

TradingSesStatus	100	<input type="checkbox"/>
TradingSesControlFlag	1	<input type="checkbox"/>
StartDateTime	13-03-01 21:02:00	<input type="checkbox"/>
EndDateTime	N/A	<input type="checkbox"/>

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

OMD Field Name	Expected Value	Result (✓ if correct)
Security Code	00002	<input type="checkbox"/>
SecurityTradingStatus	2	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
Security Code	00037	<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	HK0017000149	<input type="checkbox"/>
InstrumentType	EQTY	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	STK 8001	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	1000	<input type="checkbox"/>
PreviousClosingPrice	0.090	<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	19991111	<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	04331	<input type="checkbox"/>
MarketCode	NASD	<input type="checkbox"/>
ISINCode	US24702R1014	<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 T	<input type="checkbox"/>
LotSize	20	<input type="checkbox"/>
PreviousClosingPrice	0.016	<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	NASDAQ L/S PRICE US\$	<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	HK2388011192	<input type="checkbox"/>
InstrumentType	EQTY	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	BOC HONG KONG	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS	中銀香港	<input type="checkbox"/>
SecurityNameGB	中銀香港	<input type="checkbox"/>
LotSize	500	<input type="checkbox"/>
PreviousClosingPrice	16.960	<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	20020725	<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	

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

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	07015	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	XS0334902839	<input type="checkbox"/>
InstrumentType	BOND	<input type="checkbox"/>
SpreadTableCode	03	<input type="checkbox"/>
SecurityShortName	PB ISSUER B1303	<input type="checkbox"/>
CurrencyCode	USD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	100	<input type="checkbox"/>
PreviousClosingPrice	0.500	<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	20080306	<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	3.300	<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	04161	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	HK4159036564	<input type="checkbox"/>
InstrumentType	BOND	<input type="checkbox"/>
SpreadTableCode	03	<input type="checkbox"/>
SecurityShortName	EFN 3.78 1612	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	500	<input type="checkbox"/>
PreviousClosingPrice	7.000	<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	20070215	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	EFN FINANCIAL INFORMATION P7110-5	<input type="checkbox"/>
EFNFlag	Y	<input type="checkbox"/>
AccruedInterest	3294967.297	<input type="checkbox"/>
CouponRate	3.7800	<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	03	<input type="checkbox"/>
SecurityShortName	CABLE&W10000B12	<input type="checkbox"/>
CurrencyCode	CNY	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	10000	<input type="checkbox"/>
PreviousClosingPrice	9.850	<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	8.750	<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	04862	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode	NA	<input type="checkbox"/>
InstrumentType	WRNT	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	GSCLIFE@EC0707H	<input type="checkbox"/>
CurrencyCode	JPY	<input type="checkbox"/>
SecurityNameGCCS	中壽高盛七零七H	<input type="checkbox"/>

SecurityNameGB	中寿高盛七零七H	<input type="checkbox"/>
LotSize	10000	<input type="checkbox"/>
PreviousClosingPrice	0.480 (Actual value should be JPY 480 after taking into currency factor of 3 for JPY)	<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	20070205	<input type="checkbox"/>
DelistingDate	0	<input type="checkbox"/>
FreeText	EXER PRI:\$25.30/10W*LP9625-2978 2333	<input type="checkbox"/>
EFNFlag	N/A	
AccruedInterest	N/A	
CouponRate	N/A	
ConversionRatio	10.000	<input type="checkbox"/>
StrikePrice	25.300	<input type="checkbox"/>
MaturityDate	20070703	<input type="checkbox"/>
CallPutFlag	C	<input type="checkbox"/>
Style		<input type="checkbox"/>
NoUnderlyingSecurities	1	<input type="checkbox"/>
UnderlyingSecurityCode	100	<input type="checkbox"/>
UnderlyingSecurityWeight	0.000	<input type="checkbox"/>

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

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00199	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>
ISINCode		<input type="checkbox"/>
InstrumentType	BWRT	<input type="checkbox"/>
SpreadTableCode	01	<input type="checkbox"/>
SecurityShortName	STOCK 199	<input type="checkbox"/>
CurrencyCode	HKD	<input type="checkbox"/>
SecurityNameGCCS		<input type="checkbox"/>
SecurityNameGB		<input type="checkbox"/>
LotSize	100	<input type="checkbox"/>
PreviousClosingPrice	12.100	<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	20080101	<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	C	<input type="checkbox"/>
Style	A	<input type="checkbox"/>
NoUnderlyingSecurities	3	<input type="checkbox"/>
UnderlyingSecurityCode (1)	00200	<input type="checkbox"/>
UnderlyingSecurityWeight (1)	0.350	<input type="checkbox"/>
UnderlyingSecurityCode (2)	00210	<input type="checkbox"/>
UnderlyingSecurityWeight (2)	2.500	<input type="checkbox"/>
UnderlyingSecurityCode (3)	00232	<input type="checkbox"/>
UnderlyingSecurityWeight (3)	0.500	<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	1000	<input type="checkbox"/>
PreviousClosingPrice	0.047	<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	US LAST SALE	PRICE US\$	<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	00003	<input type="checkbox"/>
Nominal Price	17.820	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00008	<input type="checkbox"/>
Nominal Price	5.640	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00014	<input type="checkbox"/>
Nominal Price	23.350	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00020	<input type="checkbox"/>
Nominal Price	65.500	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00023	<input type="checkbox"/>
Nominal Price	100.700	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode	00024	<input type="checkbox"/>
Nominal Price	17.040	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00025	<input type="checkbox"/>
Nominal Price	7.720	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00028	<input type="checkbox"/>
Nominal Price	46.850	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00030	<input type="checkbox"/>
Nominal Price	14.360	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00037	<input type="checkbox"/>
Nominal Price	2.900	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00038	<input type="checkbox"/>
Nominal Price	12.400	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00270	<input type="checkbox"/>
Nominal Price	5.890	<input type="checkbox"/>

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

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00003	<input type="checkbox"/>
ClosingPrice	17.820	<input type="checkbox"/>
NumberOfTrades	5 (0 for Securities Standard (SS) subscriber)	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00008	<input type="checkbox"/>
ClosingPrice	5.640	<input type="checkbox"/>
NumberOfTrades	6 (0 for Securities Standard (SS) subscriber)	<input type="checkbox"/>
OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00014	<input type="checkbox"/>
ClosingPrice	23.350	<input type="checkbox"/>

NumberOfTrades 3 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00020

ClosingPrice 65.500

NumberOfTrades 4 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00023

ClosingPrice 100.700

NumberOfTrades 0 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00024

ClosingPrice 17.040

NumberOfTrades 1 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00025

ClosingPrice 7.720

NumberOfTrades 4 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00028

ClosingPrice 46.850

NumberOfTrades 0 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00030

ClosingPrice 14.360

NumberOfTrades 0 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode 00037

ClosingPrice 2.900

NumberOfTrades 0 (0 for Securities Standard (SS) subscriber)

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00038	<input type="checkbox"/>
ClosingPrice	12.400	<input type="checkbox"/>
NumberOfTrades	0 (0 for Securities Standard (SS) subscriber)	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00270	<input type="checkbox"/>
ClosingPrice	5.890	<input type="checkbox"/>
NumberOfTrades	184 (0 for Securities Standard (SS) subscriber)	<input type="checkbox"/>

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

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00003	<input type="checkbox"/>
Price	17.820 (Last IEP before Matching)	<input type="checkbox"/>
AggregateQuantity	10000 (Last IEV before Matching)	<input type="checkbox"/>

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

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00003	<input type="checkbox"/>
SharesTraded	10000	<input type="checkbox"/>
Turnover	178200.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000 (N/A for SS Subscriber)	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00008	<input type="checkbox"/>
SharesTraded	11123	<input type="checkbox"/>
Turnover	63514.790	<input type="checkbox"/>
HighPrice	5.730	<input type="checkbox"/>
LowPrice	5.640	<input type="checkbox"/>
LastPrice	5.640	<input type="checkbox"/>
VWAP	5.698 (N/A for SS Subscriber)	<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	10000	<input type="checkbox"/>
Turnover	233500.000	<input type="checkbox"/>
HighPrice	23.350	<input type="checkbox"/>
LowPrice	23.350	<input type="checkbox"/>
LastPrice	23.350	<input type="checkbox"/>
VWAP	23.350 (N/A for SS Subscriber)	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00020	<input type="checkbox"/>
SharesTraded	9000	<input type="checkbox"/>
Turnover	589600.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000 (N/A for SS Subscriber)	<input type="checkbox"/>
ShortSellSharesTraded	1000	<input type="checkbox"/>
ShortSellTurnover	65550.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00051	<input type="checkbox"/>
SharesTraded	34000	<input type="checkbox"/>
Turnover	495400.000	<input type="checkbox"/>
HighPrice	14.600	<input type="checkbox"/>
LowPrice	14.560	<input type="checkbox"/>
LastPrice	14.560	<input type="checkbox"/>
VWAP	14.571 (N/A for SS Subscriber)	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

SecurityCode	00024	<input type="checkbox"/>
SharesTraded	3000	<input type="checkbox"/>
Turnover	51120.000	<input type="checkbox"/>
HighPrice	0.000	<input type="checkbox"/>
LowPrice	0.000	<input type="checkbox"/>
LastPrice	0.000	<input type="checkbox"/>
VWAP	0.000 (N/A for SS Subscriber)	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00025	<input type="checkbox"/>
SharesTraded	8000	<input type="checkbox"/>
Turnover	61760.000	<input type="checkbox"/>
HighPrice	7.720	<input type="checkbox"/>
LowPrice	7.720	<input type="checkbox"/>
LastPrice	7.720	<input type="checkbox"/>
VWAP	7.720 (N/A for SS Subscriber)	<input type="checkbox"/>
ShortSellSharesTraded	0	<input type="checkbox"/>
ShortSellTurnover	0.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00270	<input type="checkbox"/>
SharesTraded	1296000	<input type="checkbox"/>
Turnover	7658360.000	<input type="checkbox"/>
HighPrice	5.920	<input type="checkbox"/>
LowPrice	5.890	<input type="checkbox"/>
LastPrice	5.890	<input type="checkbox"/>
VWAP	5.909 (N/A for SS Subscriber)	<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	95130937052.460	<input type="checkbox"/>

OMD will disseminate the above value as the total market turnover for MAIN in HKD equivalent. Please verify the figure literally only as provided above. (This figure is purely an example. Clients independently converting non-HKD “Market Turnover” messages to accumulate a HKD equivalent turnover for MAIN may obtain a different value, which is not a concern for the purpose of this test case).

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	MAIN	<input type="checkbox"/>
Currency Code	JPY	<input type="checkbox"/>
Turnover	127337600.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	MAIN	<input type="checkbox"/>
Currency Code	HKD	<input type="checkbox"/>
Turnover	37180163418.590	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	MAIN	<input type="checkbox"/>
Currency Code	USD	<input type="checkbox"/>
Turnover	78302612.550	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	GEM	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	60858893539.854	<input type="checkbox"/>

OMD will disseminate the above value as the total market turnover for GEM in HKD equivalent. Please verify the figure literally only as provided above. (This figure is purely an example. Clients independently converting non-HKD “Market Turnover” messages to accumulate a HKD equivalent turnover for GEM may obtain a different value, which is not a concern for the purpose of this test case).

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	GEM	<input type="checkbox"/>
Currency Code	USD	<input type="checkbox"/>
Turnover	3955193.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
----------------	----------------	--------------------------

MarketCode	GEM	<input type="checkbox"/>
Currency Code	HKD	<input type="checkbox"/>
Turnover	363718705.000	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	ETS	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	71083370401.696	<input type="checkbox"/>

OMD will disseminate the above value as the total market turnover for ETS in HKD equivalent. Please verify the figure literally only as provided above. (This figure is purely an example. Clients independently converting non-HKD “Market Turnover” messages to accumulate a HKD equivalent turnover for ETS may obtain a different value, which is not a concern for the purpose of this test case).

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	ETS	<input type="checkbox"/>
Currency Code	USD	<input type="checkbox"/>
Turnover	4035554.950	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	NASD	<input type="checkbox"/>
Currency Code		<input type="checkbox"/>
Turnover	60366295813.142	<input type="checkbox"/>

OMD will disseminate the above value as the total market turnover for NASD in HKD equivalent. Please verify the figure literally only as provided above. (This figure is purely an example. Clients independently converting non-HKD “Market Turnover” messages to accumulate a HKD equivalent turnover for NASD may obtain a different value, which is not a concern for the purpose of this test case).

OMD Field Name	Expected Value	Result (✓ if correct)
MarketCode	NASD	<input type="checkbox"/>
Currency Code	JPY	<input type="checkbox"/>
Turnover	107596370.000	<input type="checkbox"/>

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

Turnover 110504.450

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

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	00270	<input type="checkbox"/>
Yield	0	<input type="checkbox"/>

Practice case 16: Interpretation of Liquidity Provider (message type: 13)

OMD Field Name	Expected Value	Result (✓ if correct)
SecurityCode	09001	<input type="checkbox"/>
NoLiquidityProviders	3	<input type="checkbox"/>
LPBrokerNumber (1)	1603	<input type="checkbox"/>
LPBrokerNumber (2)	9500	<input type="checkbox"/>
LPBrokerNumber (3)	9600	<input type="checkbox"/>

Practice case 17: Interpretation of News (message type: 22)

OMD Field Name	Expected Value	Result (✓ if correct)
NewsID	001	<input type="checkbox"/>
NewsType	EXN	<input type="checkbox"/>
HeadLine	EXN-The Exchange News	<input type="checkbox"/>
CancelFlag	N	<input type="checkbox"/>
LastFragment	Y	<input type="checkbox"/>
ReleaseTime	13-03-01 15:40:19	<input type="checkbox"/>
NoMarketCode	0	<input type="checkbox"/>
MarketCode		<input type="checkbox"/>
NoSecurityCodes	0	<input type="checkbox"/>
SecurityCode		<input type="checkbox"/>
NoNewsLines	5	<input type="checkbox"/>
NewsLine		<input type="checkbox"/>
NewsLine	Hong Kong Exchanges and Clearing Limited and/or its subsidiaries endeavour	<input type="checkbox"/>
NewsLine	to ensure the accuracy and reliability of the information provided but do	<input type="checkbox"/>
NewsLine	not guarantee its accuracy and reliability and accept no liability	<input type="checkbox"/>
NewsLine	for any loss or damage arising from any inaccuracies or omissions.	<input type="checkbox"/>

OMD Field Name	Expected Value	Result (✓ if correct)
NewsID	004	<input type="checkbox"/>
NewsType	EXC	<input type="checkbox"/>
HeadLine	聯會訊息-全日衍生權證的非自動對盤交易	<input type="checkbox"/>
CancelFlag	N	<input type="checkbox"/>
LastFragment	Y	<input type="checkbox"/>
ReleaseTime	13-03-01 15:40:40	<input type="checkbox"/>
NoMarketCode	1	<input type="checkbox"/>
MarketCode	MAIN	<input type="checkbox"/>

NoSecurityCodes	0	<input type="checkbox"/>
SecurityCode		<input type="checkbox"/>
NoNewsLines	3	<input type="checkbox"/>
NewsLine	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"/>
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	13-03-01 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	18757.2500	<input type="checkbox"/>
IndexVolume	N/A	
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	13-03-01 21:01:35	<input type="checkbox"/>
IndexValue	788.1900	<input type="checkbox"/>
NetChgPrevDay	4.2400	<input type="checkbox"/>
HighValue	789.8800	<input type="checkbox"/>
LowValue	782.5600	<input type="checkbox"/>
EASValue	N/A	
IndexTurnover	N/A	
OpeningValue	783.3700	<input type="checkbox"/>
ClosingValue	788.8500	<input type="checkbox"/>
PreviousSesClose	784.6100	<input type="checkbox"/>
IndexVolume	N/A	
NetChgPrevDayPct	0.5400	<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	12-12-28 16:29:51	<input type="checkbox"/>
IndexValue	2480.0490	<input type="checkbox"/>
NetChgPrevDay	35.4550	<input type="checkbox"/>
HighValue	2481.5920	<input type="checkbox"/>
LowValue	2444.3810	<input type="checkbox"/>
EASValue	N/A	
IndexTurnover	66053288179.0000	<input type="checkbox"/>
OpeningValue	2448.0760	<input type="checkbox"/>
ClosingValue	2480.0490	<input type="checkbox"/>
PreviousSesClose	2444.5940	<input type="checkbox"/>
IndexVolume	6716632100	<input type="checkbox"/>
NetChgPrevDayPct	1.4500	<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: 00008
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
62178	2	1000	5.630					<input type="checkbox"/>
64018	2	1000	5.620					<input type="checkbox"/>
68994	2	2000	5.610					<input type="checkbox"/>
71234	2	1000	5.600					<input type="checkbox"/>
				5.640	2000	2	94466	<input type="checkbox"/>
				5.740	5000	2	75762	<input type="checkbox"/>
				5.750	3000	2	77714	<input type="checkbox"/>
				5.760	1000	2	79858	<input type="checkbox"/>
				5.770	1000	2	82162	<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)
141138	1230	234	5.720					<input type="checkbox"/>
144034	1230	134	5.710					<input type="checkbox"/>
				5.740	345	1230	147906	<input type="checkbox"/>
				5.750	456	1230	149826	<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	1000	5.630	1					<input type="checkbox"/>
1	1000	5.620	2					<input type="checkbox"/>
1	2000	5.610	3					<input type="checkbox"/>
1	1000	5.600	4					<input type="checkbox"/>
				1	5.640	2000	1	<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)
1230				<input type="checkbox"/>
(1)				<input type="checkbox"/>
1230				<input type="checkbox"/>
(2)				<input type="checkbox"/>
1230				<input type="checkbox"/>
(3)				<input type="checkbox"/>
1230				<input type="checkbox"/>
		3896		<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"/>
	0	<input type="checkbox"/>
	(10)	<input type="checkbox"/>
	1230	<input type="checkbox"/>
	(11)	<input type="checkbox"/>
	1230	<input type="checkbox"/>
	(12)	<input type="checkbox"/>
	1230	<input type="checkbox"/>
	(13)	<input type="checkbox"/>
	1230	<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
13-03-01 14:43:02	1	100	5.730	3000		<input type="checkbox"/>
13-03-01 14:43:02	2	100	5.730	4000		<input type="checkbox"/>
13-03-01 14:43:02	3	100	5.730	3000		<input type="checkbox"/>
13-03-01 14:43:02	4	100	5.700	1000		<input type="checkbox"/>
13-03-01 14:43:02	5	100	5.680	2000		<input type="checkbox"/>
13-03-01 14:43:02	6	102	5.640	1000		<input type="checkbox"/>
N/A	3	N/A	N/A	N/A	Y	<input type="checkbox"/>
13-03-01 14:52:09	7	102	5.730	123		<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
13-03-01 14:43:02	1	100	5.730	4000	N	<input type="checkbox"/>
13-03-01 14:43:02	2	0	5.730	6000	N	<input type="checkbox"/>
13-03-01 14:43:02	3	0	5.700	1000	N	<input type="checkbox"/>
13-03-01 14:43:02	4	0	5.680	2000	N	<input type="checkbox"/>
13-03-01 14:43:02	5	0	5.640	1000	N	<input type="checkbox"/>
N/A	2	0	5.730	3000	Y	<input type="checkbox"/>
13-03-01 14:52:09	6	102	5.730	123	N	<input type="checkbox"/>

Practice case 2:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00003
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
2273	2	2000	17.800					<input type="checkbox"/>
				17.820	4000	2	3841	<input type="checkbox"/>
				17.840	1000	2	2609	<input type="checkbox"/>
				17.840	1000	2	2737	<input type="checkbox"/>
				17.840	2000	2	2897	<input type="checkbox"/>
				17.860	2000	2	3345	<input type="checkbox"/>
				17.880	1000	2	3569	<input type="checkbox"/>

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

Buy				Sell				Test Security: 00003
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: 00003
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	2000	17.800	1					<input type="checkbox"/>
				1	17.820	4000	1	<input type="checkbox"/>
				2	17.840	4000	3	<input type="checkbox"/>
				3	17.860	2000	1	<input type="checkbox"/>
				4	17.880	1000	1	<input type="checkbox"/>

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

Buy	Sell	Test Security: 00003
Broker ID	Broker ID	Result (✓ if correct)
3896		<input type="checkbox"/>
	3896	<input type="checkbox"/>
	(1)	<input type="checkbox"/>
	3896	<input type="checkbox"/>
	3896	<input type="checkbox"/>
	3896	<input type="checkbox"/>
	(2)	<input type="checkbox"/>
	3896	<input type="checkbox"/>

	(3)	<input type="checkbox"/>
	3896	<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
13-03-01 14:20:01	1	103	17.820	3000		<input type="checkbox"/>
13-03-01 14:20:01	2	103	17.820	2000		<input type="checkbox"/>
13-03-01 14:20:01	3	103	17.820	1000		<input type="checkbox"/>
13-03-01 14:20:01	4	103	17.820	3000		<input type="checkbox"/>
13-03-01 14:20:01	5	103	17.820	1000		<input type="checkbox"/>

Trade Tickers (SS Subscribers only)

Trade Time	Ticker ID	Trade Type	Price	Aggregated Quantity	Cancel (Yes or No)	Result (✓ if correct)
13-03-01 14:20:01	1	103	17.820	10000	N	<input type="checkbox"/>

Practice case 3:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 0030
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
411778	2	1000	14.360					<input type="checkbox"/>
415234	2	2000	14.360					<input type="checkbox"/>
416242	2	3000	14.360					<input type="checkbox"/>
				14.380	3000	2	478002	<input type="checkbox"/>
				14.400	1000	2	419714	<input type="checkbox"/>
				14.400	2000	2	425106	<input type="checkbox"/>
				14.400	3000	2	426322	<input type="checkbox"/>
				14.400	4000	2	428370	<input type="checkbox"/>
				14.400	5000	2	431186	<input type="checkbox"/>
				14.400	5000	2	433394	<input type="checkbox"/>
				14.400	7000	2	435122	<input type="checkbox"/>
				14.400	8000	2	436210	<input type="checkbox"/>
				14.400	9000	2	437266	<input type="checkbox"/>
				14.400	10000	2	438098	<input type="checkbox"/>
				14.400	1000	2	439106	<input type="checkbox"/>

	14.400	2000	2	440242	<input type="checkbox"/>
	14.400	3000	2	441122	<input type="checkbox"/>
	14.400	4000	2	441922	<input type="checkbox"/>
	14.400	5000	2	443202	<input type="checkbox"/>
	14.400	6000	2	444082	<input type="checkbox"/>
	14.400	7000	2	445474	<input type="checkbox"/>
	14.400	8000	2	446498	<input type="checkbox"/>
	14.400	9000	2	448546	<input type="checkbox"/>
	14.400	10000	2	450018	<input type="checkbox"/>
	14.400	1000	2	451074	<input type="checkbox"/>
	14.400	2000	2	452786	<input type="checkbox"/>
	14.400	3000	2	453698	<input type="checkbox"/>
	14.400	4000	2	454546	<input type="checkbox"/>
	14.400	5000	2	455218	<input type="checkbox"/>
	14.400	6000	2	456722	<input type="checkbox"/>
	14.400	7000	2	457506	<input type="checkbox"/>
	14.400	8000	2	457970	<input type="checkbox"/>
	14.400	9000	2	458946	<input type="checkbox"/>
	14.400	10000	2	459714	<input type="checkbox"/>
	14.400	1000	2	460818	<input type="checkbox"/>
	14.400	2000	2	461570	<input type="checkbox"/>
	14.400	3000	2	462370	<input type="checkbox"/>
	14.400	4000	2	463410	<input type="checkbox"/>
	14.400	5000	2	464354	<input type="checkbox"/>
	14.400	6000	2	465634	<input type="checkbox"/>
	14.400	7000	2	467410	<input type="checkbox"/>
	14.400	8000	2	468354	<input type="checkbox"/>
	14.400	9000	2	469458	<input type="checkbox"/>
	14.400	10000	2	470850	<input type="checkbox"/>

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

Buy				Sell				Test Security: 00030
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"/>

	3.380	4000	2	533361	<input type="checkbox"/>
	3.380	5000	2	534609	<input type="checkbox"/>
	3.380	6000	2	535617	<input type="checkbox"/>
	3.380	7000	2	536913	<input type="checkbox"/>
	3.380	8000	2	539793	<input type="checkbox"/>
	3.380	9000	2	540545	<input type="checkbox"/>
	3.380	10000	2	542129	<input type="checkbox"/>
	3.380	1000	2	543361	<input type="checkbox"/>
	3.380	2000	2	544401	<input type="checkbox"/>
	3.380	3000	2	545185	<input type="checkbox"/>
	3.380	4000	2	546705	<input type="checkbox"/>
	3.380	5000	2	547441	<input type="checkbox"/>
	3.380	6000	2	548513	<input type="checkbox"/>
	3.380	7000	2	549569	<input type="checkbox"/>
	3.380	8000	2	551041	<input type="checkbox"/>
	3.380	9000	2	551857	<input type="checkbox"/>
	3.380	10000	2	552737	<input type="checkbox"/>
	3.380	1000	2	553345	<input type="checkbox"/>
	3.380	2000	2	554801	<input type="checkbox"/>
	3.380	3000	2	555505	<input type="checkbox"/>
	3.380	4000	2	556513	<input type="checkbox"/>
	3.380	5000	2	557329	<input type="checkbox"/>
	3.380	6000	2	558289	<input type="checkbox"/>
	3.380	7000	2	558817	<input type="checkbox"/>
	3.380	8000	2	560625	<input type="checkbox"/>
	3.380	9000	2	562161	<input type="checkbox"/>
	3.380	10000	2	563185	<input type="checkbox"/>
	3.380	1000	2	564321	<input type="checkbox"/>
	3.380	2000	2	565153	<input type="checkbox"/>
	3.380	3000	2	566033	<input type="checkbox"/>
	3.380	4000	2	566993	<input type="checkbox"/>
	3.380	5000	2	567905	<input type="checkbox"/>
	3.380	6000	2	568753	<input type="checkbox"/>
	3.380	7000	2	569425	<input type="checkbox"/>
	3.380	8000	2	570673	<input type="checkbox"/>
	3.380	9000	2	571729	<input type="checkbox"/>

	3.380	10000	2	574369	<input type="checkbox"/>
--	-------	-------	---	--------	--------------------------

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

Buy				Sell				Test Security: 00032
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: 00032
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
Empty Book								<input type="checkbox"/>
				1	3.380	220000	40	<input type="checkbox"/>

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

Buy		Sell		Test Security: 00032
Broker ID		Broker ID		Result (✓ if correct)
Empty Broker Queue				<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>
		0169		<input type="checkbox"/>

Practice case 5:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00025
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: 00025
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: 00025
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: 00025
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)
13-03-01 15:31:22	1	100	7.720	3000		<input type="checkbox"/>
13-03-01 15:31:22	2	100	7.720	2000		<input type="checkbox"/>
13-03-01 15:31:22	3	0	7.720	1000		<input type="checkbox"/>
13-03-01 15:31:22	4	0	7.720	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)
13-03-01 15:31:22	1	100	7.720	5000	N	<input type="checkbox"/>

13-03-01 15:31:22	2	0	7.720	3000	N	<input type="checkbox"/>
-------------------	---	---	-------	------	---	--------------------------

Practice case 6:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00014
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
266129	2	1000	23.200					<input type="checkbox"/>
269201	2	2000	23.150					<input type="checkbox"/>
273873	2	1000	22.950					<input type="checkbox"/>
276657	2	1000	22.900					<input type="checkbox"/>
279601	2	1000	22.850					<input type="checkbox"/>
281905	2	2000	22.800					<input type="checkbox"/>
284017	2	1000	22.750					<input type="checkbox"/>
				23.400	3000	2	291041	<input type="checkbox"/>
				23.450	3000	2	295233	<input type="checkbox"/>
				23.500	1000	2	299585	<input type="checkbox"/>
				23.550	1000	2	301377	<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	1000	23.200	1					<input type="checkbox"/>
1	2000	23.150	2					<input type="checkbox"/>
1	1000	22.950	3					<input type="checkbox"/>
1	1000	22.900	4					<input type="checkbox"/>
1	1000	22.850	5					<input type="checkbox"/>
1	2000	22.800	6					<input type="checkbox"/>
1	1000	22.750	7					<input type="checkbox"/>

	1	23.400	3000	1	<input type="checkbox"/>
	2	23.450	3000	1	<input type="checkbox"/>
	3	23.500	1000	1	<input type="checkbox"/>
	4	23.550	1000	1	<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)
0169		<input type="checkbox"/>
(1)		<input type="checkbox"/>
0169		<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"/>
0169		<input type="checkbox"/>
(6)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(7)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(8)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(9)		<input type="checkbox"/>
0169		<input type="checkbox"/>
	0169	<input type="checkbox"/>
	(1)	<input type="checkbox"/>
	0169	<input type="checkbox"/>
	(2)	<input type="checkbox"/>
	0169	<input type="checkbox"/>
	(3)	<input type="checkbox"/>
	0169	<input type="checkbox"/>

Trade (SP and SF Subscribers only)

Trade Time	Trade ID	Trade Type	Price	Quantity	Cancel (Yes or No)	Result (✓ if correct)
13-03-01 15:16:52	1	0	23.350	3000		<input type="checkbox"/>
13-03-01 15:16:52	2	100	23.350	4000		<input type="checkbox"/>
13-03-01 15:16:52	3	0	23.350	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)
13-03-01 15:16:52	1	100	23.350	4000	N	<input type="checkbox"/>
13-03-01 15:16:52	2	0	23.350	6000	N	<input type="checkbox"/>

Practice case 7:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00023
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
337025	2	3000	100.700					<input type="checkbox"/>
343681	2	1000	100.200					<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

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

Buy				Sell				Test Security: 00023
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: 00023
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	3000	100.700	1					<input type="checkbox"/>
1	1000	100.200	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: 00023
Broker ID		Broker ID		Result (✓ if correct)
0169				<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"/>
0169				<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: 00024
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
364001	2	2000	17.020					<input type="checkbox"/>
377969	2	1000	16.840					<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

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

Buy				Sell				Test Security: 00024
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: 00024
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	2000	17.020	1					<input type="checkbox"/>
1	1000	16.840	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: 00024
Broker ID		Broker ID		Result (✓ if correct)
0169				<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"/>
0169				<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)
13-03-01 15:28:20	1	100	17.040	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)
13-03-01 15:28:20	1	100	17.040	3000	N	<input type="checkbox"/>

Practice case 9:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00028
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
180689	2	2000	46.850					<input type="checkbox"/>
143361	2	3000	46.800					<input type="checkbox"/>
150817	2	4000	46.750					<input type="checkbox"/>
154481	2	3000	46.700					<input type="checkbox"/>
156609	2	1000	46.650					<input type="checkbox"/>
159937	2	2000	46.600					<input type="checkbox"/>
161937	2	1000	46.550					<input type="checkbox"/>
164273	2	1000	46.500					<input type="checkbox"/>
167537	2	1000	46.400					<input type="checkbox"/>
171313	2	1000	46.350					<input type="checkbox"/>
173329	2	2000	46.300					<input type="checkbox"/>
				Empty Book				<input type="checkbox"/>

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

Buy				Sell				Test Security: 00028
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: 00028
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	2000	46.850	1					<input type="checkbox"/>
1	3000	46.800	2					<input type="checkbox"/>
1	4000	46.750	3					<input type="checkbox"/>
1	3000	46.700	4					<input type="checkbox"/>
1	1000	46.650	5					<input type="checkbox"/>
1	2000	46.600	6					<input type="checkbox"/>
1	1000	46.550	7					<input type="checkbox"/>
1	1000	46.500	8					<input type="checkbox"/>
1	1000	46.400	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: 00028
Broker ID		Broker ID		Result (✓ if correct)
0169				<input type="checkbox"/>

(1)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(2)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(3)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(4)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(5)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(6)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(7)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(8)		<input type="checkbox"/>
0		<input type="checkbox"/>
(9)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(10)		<input type="checkbox"/>
0169		<input type="checkbox"/>
(11)		<input type="checkbox"/>
0169		<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: 00017
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
194546	2	1000	4.810					<input type="checkbox"/>
179106	2	3000	4.800					<input type="checkbox"/>
183826	2	3000	4.750					<input type="checkbox"/>
185986	2	1000	4.710					<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

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

Buy				Sell				Test Security: 00017
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: 00017
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
1	1000	4.810	1					<input type="checkbox"/>
1	3000	4.800	2					<input type="checkbox"/>
1	3000	4.750	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: 00017
Broker ID		Broker ID		Result (✓ if correct)
1230				<input type="checkbox"/>
(1)				<input type="checkbox"/>
1230				<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"/>
1230				<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"/>
1230				<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 11:

Full Order Book (SF Subscribers only)

Buy				Sell				Test Security: 00051
Order ID	Type	Quantity	Price	Price	Quantity	Type	Order ID	Result (✓ if correct)
				14.580	1000	2	180114	<input type="checkbox"/>
				14.600	8000	2	16946	<input type="checkbox"/>
				14.600	1000	2	22114	<input type="checkbox"/>
				14.600	7000	2	55138	<input type="checkbox"/>
				14.600	2000	2	138530	<input type="checkbox"/>
				14.620	13000	2	90674	<input type="checkbox"/>
				14.620	10000	2	140802	<input type="checkbox"/>
Empty Book								<input type="checkbox"/>

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

Buy				Sell				Test Security: 00051
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: 00051
No. of Orders	Aggregated Quantity	Price	Price Level	Price Level	Price	Aggregated Quantity	No. of Orders	Result (✓ if correct)
				14.580	1	1000	1	<input type="checkbox"/>
				14.600	2	18000	4	<input type="checkbox"/>
				14.620	3	23000	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: 00051
Broker ID		Broker ID		Result (✓ if correct)
		3895		<input type="checkbox"/>
		(1)		<input type="checkbox"/>
		3312		<input type="checkbox"/>
		0110		<input type="checkbox"/>

	0110	<input type="checkbox"/>
	3312	<input type="checkbox"/>
	(2)	<input type="checkbox"/>
	0110	<input type="checkbox"/>
	0110	<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)
13-03-01 14:31:00	1	0	14.600	2000		<input type="checkbox"/>
13-03-01 14:34:17	2	0	14.600	2000		<input type="checkbox"/>
13-03-01 14:54:28	3	0	14.580	1000		<input type="checkbox"/>
13-03-01 14:55:54	4	100	14.580	9000		<input type="checkbox"/>
13-03-01 14:57:03	5	0	14.560	4000		<input type="checkbox"/>
13-03-01 14:57:46	6	0	14.560	3000		<input type="checkbox"/>
13-03-01 14:58:29	7	0	14.560	4000		<input type="checkbox"/>
13-03-01 14:59:14	8	100	14.560	1000		<input type="checkbox"/>
13-03-01 15:00:28	9	100	14.560	3000		<input type="checkbox"/>
13-03-01 15:00:28	10	100	14.560	8000		<input type="checkbox"/>
13-03-01 15:01:25	11	100	14.560	2000		<input type="checkbox"/>
N/A	9	N/A	N/A	N/A	Y	<input type="checkbox"/>
N/A	11	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)
13-03-01 14:31:00	1	0	14.600	2000	N	<input type="checkbox"/>
13-03-01 14:34:17	2	0	14.600	2000	N	<input type="checkbox"/>
13-03-01 14:54:28	3	0	14.580	1000	N	<input type="checkbox"/>
13-03-01 14:55:54	4	100	14.580	9000	N	<input type="checkbox"/>
13-03-01 14:57:03	5	0	14.560	4000	N	<input type="checkbox"/>
13-03-01 14:57:46	6	0	14.560	3000	N	<input type="checkbox"/>
13-03-01 14:58:29	7	0	14.560	4000	N	<input type="checkbox"/>
13-03-01 14:59:14	8	100	14.560	1000	N	<input type="checkbox"/>
13-03-01 15:00:28	9	100	14.560	11000	N	<input type="checkbox"/>
13-03-01 15:01:25	10	100	14.560	2000	N	<input type="checkbox"/>
N/A	9	0	14.560	8000	Y	<input type="checkbox"/>
N/A	10	0	14.560	0	Y	<input type="checkbox"/>

* * * End of Test * * *