

INET OTF Performance Load pattern and Order books

A performance load is generated on Monday and Friday evenings.

The load starts off with a simulated opening with around 92 000 msg in the cross at 17:45 CET. The background part of the performance load is run between 17:45 CET - 19:45 CET. Background load starts with 1000 msg/sec and increases with two 2000 msg/sec steps to 5000 msg/sec. This background load with 5000 msg/sec will run until 19:45 CET.

On top of this background load, bursts will be added to simulate production-like scenarios. Opening, background and bursts will all use the orderbooks listed below.

Orderbook	Symbol	ID	MarketSegment	Currency
ABB Ltd	ABB	3966	182	SEK
Alfa Laval	ALFA	18634	182	SEK
ASSA ABLOY B	ASSA B	402	182	SEK
Atlas Copco A	ATCO A	45	182	SEK
Atlas Copco B	ATCO B	46	182	SEK
AstraZeneca	AZN	3524	182	SEK
Carlsberg B	CARL B	1596	183	DKK
Danske Bank	DANSKE	1586	183	DKK
Elisa Oyj	ELI1V	24254	181	EUR
Electrolux B	ELUX B	81	182	SEK
Ericsson B	ERIC B	101	182	SEK
FLSmidth & Co.	FLS	3207	183	DKK
Fortum Oyj	FUM1V	24271	181	EUR
Hennes & Mauritz B	HM B	992	182	SEK
Investor B	INVE B	161	182	SEK
A.P. Møller - Mærsk B	MAERSK B	3201	183	DKK
Metso Oyj	MEO1V	24302	181	EUR
Nordea Bank	NDA SEK	220	182	SEK
Neste Oil Oyj	NES1V	29375	181	EUR
Nokia Oyj	NOK1V	24311	181	EUR
Novo Nordisk B	NOVO B	1158	183	DKK
Sampo A	SAMAS	24346	181	EUR
Sandvik	SAND	4928	182	SEK
SCA B	SCA B	323	182	SEK
SCANIA B	SCV B	261	182	SEK
SEB A	SEB A	281	182	SEK
Securitas B	SECU B	401	182	SEK
Sv. Handelsbanken A	SHB A	340	182	SEK
Skanska B	SKA B	283	182	SEK
SKF B	SKF B	285	182	SEK
SSAB A	SSAB A	300	182	SEK
Stora Enso R	STE R	2170	182	SEK
Swedbank A	SWED A	120	182	SEK
Swedish Match	SWMA	361	182	SEK
Tele2 B	TEL2 B	1027	182	SEK
TeliaSonera	TLSN	5095	182	SEK
UPM-Kymmene Oyj	UPM1V	24386	181	EUR
Volvo B	VOLV B	366	182	SEK
Vestas Wind Systems	VWS	3258	183	DKK
Wärtsilä Oyj Abp	WRT1V	24394	181	EUR
Atlantic Airways	FO-AIR	50681	23	DKK
Icelandair Group	ICEAIR	37744	23	ISK
Marel	MARL	5482	23	ISK
Össur	OSSR	5405	23	ISK
Apranga	APG1L	28424	90	EUR
Baltica	BLT1T	24242	65	EUR
Invalda	IVL1L	28430	90	EUR
Olympic Entertainment Group	OEG1T	36912	65	EUR
Siaulių Bankas	SAB1L	28453	90	EUR
Tallink Grupp	TAL1T	32442	65	EUR
TEO LT	TEO1L	28414	90	EUR
Tallinna Vesi	TVEAT	29785	65	EUR
Austur-Hérað 03 1	AH 03 1	25797	24	ISK
Árborg 03 1	ARBO 03 1	22941	24	ISK
Árborg 04 1	ARBO 04 1	27635	24	ISK

Time	Load	Type
17:34 - 17:35		Matching halt
17:35 - 17:45		10 min opening auction
17:45	92 000 msg in the cross at 17:45	Cross
17:45 - 17:50	1000 msg/sec	Background
17:50 - 17:55	3000 msg/sec	Background
17:55 - 19:45	5000 msg/sec	Background
19:00	2000 msg/sec (Peak 7000 msg/sec)	Burst (30 sec bursts)
19:05	2000 msg/sec (Peak 7000 msg/sec)	Burst (30 sec bursts)
19:10	4000 msg/sec (Peak 9000 msg/sec)	Burst (30 sec bursts)
19:15	4000 msg/sec (Peak 9000 msg/sec)	Burst (30 sec bursts)
19:20	6000 msg/sec (Peak 11000 msg/sec)	Burst (5 sec bursts)
19:25	6000 msg/sec (Peak 11000 msg/sec)	Burst (5 sec bursts)
19:30	8000 msg/sec (Peak 13000 msg/sec)	Burst (5 sec bursts)
19:35	8000 msg/sec (Peak 13000 msg/sec)	Burst (5 sec bursts)
19:40	20000 msg/sec (Peak 25000 msg/sec)	Burst (30 sec bursts)

Id	MarketSegment
23	OMX ICE Equities
24	OMX ICE DP Fixed Income
65	OMX TSE Equities
90	OMX VSE Equities
181	OMX HEL Equities CCP
182	OMX STO Equities CCP
183	OMX CPH Equities CCP

