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| **ASX 24 Application Conformance Test Checklist** Version 1.4 | July 2023 |

1. Who is conducting this test?

|  |  |
| --- | --- |
|  Test Contact Name  | Firm |
|  |  |

1. What application are you testing?

|  |  |
| --- | --- |
| Application Name (including version)  | Application Details\* |
| **Protocol**  | **Session/Login Id** |
|  | FIX Order Entry [ ] ***\*\*Two FIX Order Session IDs must be provided if conforming Shared Order Group (SOG) functionality.*** |  |
|  |
| FIX Market Data [ ]  |  |
| ASX Market Data [ ] ***\*Source IP address must also be provided along with login*** |  |
| FIX Drop Copy [ ]  |  |
|  | FIX Order Entry [ ] ***\*\*Two FIX Order Session IDs must be provided if conforming Shared Order Group (SOG) functionality.*** |  |
|  |
| FIX Market Data [ ]  |  |
| ASX Market Data [ ] ***\*Source IP address must also be provided along with login*** |  |
| FIX Drop Copy [ ]  |  |

1. When do you plan to test?

Customers have a maximum of 10 continuous business days to complete both self-tested and ASX assisted testing. Tests that run over this period will require a complete re-sit of the conformance test in order to be assessed by ASX.

|  |  |  |
| --- | --- | --- |
| Date  | Start Time  | End Time |
|  |  |  |

1. What will you be testing?

To facilitate a timely and efficient assessment and reporting process, ASX asks customers to complete the following table, which specifies the test script(s) that are **NOT** applicable for their conformance test.

Mandatory (**M**) and optional (**O**) tests are indicated in the relevant columns for each FIX spec. Click the value in the cell you wish to modify and select **NS** (Not Supported) from the drop down list, if your application does not support one or more of these tests, or if you do not intend to perform that particular test. Customers must also provide details as to why they will not attempt the test script(s) indicated.

|  Section | Title | Order Entry | Market Data | Drop Copy | MDP | Reason  |
| --- | --- | --- | --- | --- | --- | --- |
| 3.1.1 | Log on | M |  | M |  |  |
| 3.1.2 | Log on |  | M |  |  |  |
| 3.1.3 | Logout | M | M | M |  |  |
| 3.1.4 | Password Change | M | M | M |  |  |
| 3.2.1 | Market Definition Request |  | M |  |  |  |
| 3.2.2 | Security List Request |  | M |  |  |  |
| 3.2.3 | Derivative Security List Request |  | M |  |  |  |
| 3.2.4 | Trading Session Status Request |  | M |  |  |  |
| 3.2.5 | Market Data Request Snapshot Full Refresh |  | O |  |  |  |
| 3.2.6 | Market Data Request - Incremental Refresh |  | O |  |  |  |
| 3.2.7 | Trade Capture Report Request |  |  | O |  |  |
| 3.3.1 | Available Order Type Order Entry | M |  |  |  |  |
| 3.4.1 | Futures Order Entry | M |  |  |  |  |
| 3.4.2 | Futures Order Modification | M |  |  |  |  |
| 3.4.3 | Futures Order Cancellation | M |  |  |  |  |
| 3.5.1 | Options Order Entry | M |  |  |  |  |
| 3.5.2 | Options Order Modification | M |  |  |  |  |
| 3.5.3 | Options Order Cancellation | M |  |  |  |  |
| 3.6.1 | Spread Order Entry and Fill | M |  |  |  |  |
| 3.6.2 | Spread Order Modification | M |  |  |  |  |
| 3.6.3 | Spread Order Cancellation | M |  |  |  |  |
| 3.7.1 | Shared Order Group Order Entry | M |  |  |  |  |
| 3.7.2 | Shared Order Group Order Modification | M |  |  |  |  |
| 3.7.3 | Shared Order Group Order Cancellation | M |  |  |  |  |
| 3.8.1 | Party Risk Limits Report | M |  |  |  |  |
| 3.9.1 | User Defined Combination (UDC) Creation | O |  |  |  |  |
| 3.9.2 | User Defined Combination (UDC) Order Entry and Fill | M |  |  |  |  |
| 3.9.3 | User Defined Combination (UDC) Order Modification | M |  |  |  |  |
| 3.9.4 | User Defined Combination (UDC) Order Cancellation | M |  |  |  |  |
| 3.10.1 | Mass Status Request | M |  |  |  |  |
| 3.10.2 | Order Mass Cancellation | M |  |  |  |  |
| 3.10.3 | Order Mass Cancellation – Cancelling with SOG | M |  |  |  |  |
| 3.10.4 | Order Mass Cancellation – Cancelling with onBehalfOfCompId (115) | O |  |  |  |  |
| 3.11.1 | Cancel on Connection loss | O |  |  |  |  |
| 3.12.1 | RFQ Request |  | O |  |  |  |
| 3.12.2 | Quote Request | O |  |  |  |  |
| 3.13.1 | Unintentional Crossing Prevention (UCP) | O |  |  |  |  |
| 3.14.1 | ASX Market Data Protocol Gap Request - Blink |  |  |  | M |  |
| 3.14.2 | ASX Market Data Protocol Snapshot - Glance |  |  |  | M |  |
| 3.14.3 | ASX Market Data Protocol - Password Change |  |  |  | M |  |
| 4.1 | Password Expiry | M | M | M |  |  |
| 4.2 | News and Text Messages | M | M | M | M |  |
| 4.3 | Intraday Contract Maintenance |  | M |  |  |  |
| 4.4 | Message Reject Handling | M |  |  |  |  |
| 4.5 | Unsolicited Amend & Cancel | M |  |  |  |  |
| 4.6 | Implied Prices on Spreads |  | O |  |  |  |
| 4.7 | Market Data Validation |  | M |  | M |  |
| 4.8 | Trade Cancellation | M |  |  |  |  |
| 4.9 | Account Disabled | M | M | M | M |  |
| 5.1 | Server Failover | M |  | M |  |  |

1. Attestation

I confirm, that by submitting this document, I have read and understood the expectations of the ASX Application Conformance test. I will at all times, throughout my test, adhere to those expectations with special consideration given to ASX Operating Rules and Procedures on acceptable market behaviour.

I also confirm the following:

* The application details provided in this document, specify the application, which will be used to perform the test scripts nominated as applicable to ASX conformance requirements.
* The application and version used in this conformance test will be the same as used in production.
* If upon receiving a ‘pass’ assessment for this application I subsequently alter this application, I understand ASX requires that I re-sit the Application Conformance test as a new, complete, and separate instance.
* The ultimate responsibility of the application is that of the customer and ASX accepts no liability in any impact to the operation and / or integrity of the environment introduced as a result of this application.
1. Who do you send this to?

This checklist should be returned to CTS **no later than 1 business day prior** to the intended test date.

1. Version History

This document has been revised according to the table below:

| Version | Date | Comment |
| --- | --- | --- |
| 1.2 | July 2016 | Final release of checklist. |
| 1.3 | August 2017 | Added optional UCP test |
| 1.4 | July 2023 | Updates to naming conventions |

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