



ASX

AUSTRALIAN SECURITIES EXCHANGE

Guide to Genium Clearing Conformance Test

For participant use

Version 1.1

Date: November 2016

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Conformance Test Setup Requirements

- An active Genium Clearing connection to CDE or CDE+.
- Participant staff performing the test should have experience in the Genium Development environment.
- The application to have undergone routine internal testing prior to the conformance test.
- The “General Application and Participant Details” table is completed and submitted to the Customer Technical Support (CTS) team prior to the testing date. A Microsoft Word format of this document is available on request to CTS.
- The test will take approximately 2 hours.
- The date and time for the testing should be pre-arranged with CTS.
- Please contact the Customer Technical Support team via email at cts@asx.com.au or +61 2 9227 0372 for queries on the Genium Clearing conformance process.

General Application and Participant Details

Participant name	
Developer name	
Phone number	
Application name	
Commercial product name	
Application version number	
Brief description of application’s functionality	
Polling frequency / concurrent connections	
Is this a vendor or in-house application?	
omex_sfe.h header and OAPI versions	Header:
On what date was application last recompiled?	OAPI: Date:
Compiler/Linker used	
Operating System used	

CTS Test Details

This information is filled out by the CTS officer.

User Name	
User Type	
Subscription Type	
Legal Instrument Type	

Test Categories

- Each testing item can be Optional, Mandatory or Self-test.
- **Mandatory Test** - (Blue shaded) - Must be performed. If not, reason should be noted in the “Notes” section.
- **Optional** – (Grey shaded) - The test item is optional for both new and previously-qualified applications. API user(s) / developer(s) must review the item details to determine if they wish to test the item or any part(s) of the item.
- **Self-Test** – (Green shaded) -The test item does not require ASX involvement. Participants are recommended to self-test this functionality (e.g.: verify contents of downloaded reports).

Results Summary

ASX accepts/does not accept this application as having passed conformance testing for the ASX 24 Genium Clearing system.

Test Results

No.	Description	Condition	Expected Result	Result
1	Connection and Downloads	Mandatory		Pass/Fail
1.1	Logon to Genium Clearing system	Mandatory	<ul style="list-style-type: none"> Successful logon attempt is seen in the user activity/gateway log User must create an API session utilising two functions <code>omniapi_create_session ()</code> and <code>omniapi_login_ex()</code>. Username, password, gateway IP and port number need to be supplied. User must check the result of transaction to know if it was successful or not. Application must be able to handle rejections, including invalid usernames and password expiry. Application must also be able to handle "pending password change"- days to expiry <7 With Concurrent Broadcast a separate connection is made prior to the logon connection 	
Notes				
1.2	Application name (and version if applicable)	Mandatory	<ul style="list-style-type: none"> Verification of full application name (and version if possible) – this is located in log and should match with the advised "API Full Product name" in the Participant Details section. 	
Notes				
1.3	Broadcast subscription	Mandatory	<ul style="list-style-type: none"> After login users must subscribe to applicable broadcasts, retrieve and hold them in sequential order in an internal queue while their associated queries are processed. Depending on the user's subscription type, relevant broadcasts are seen as subscribed to in log 	
Notes				
1.5	Usage of Concurrent Broadcasts	Optional	<ul style="list-style-type: none"> If concurrent broadcasts are used, this indicates they will not be polling for broadcasts, and will establish two socket connections to the gateway. 	
Notes				
1.6	Application Queries for Valid Accounts	Mandatory	<ul style="list-style-type: none"> Using CQ38 to return and display account info as verification of query success. 	
Notes				
1.7	Validate application's handling of password expiry and change of password	Mandatory	<ul style="list-style-type: none"> Application is able to make password change when expired. 	
Notes				
1.8	Application downloads all required, instrument types, class and series information using delta queries	Optional	<ul style="list-style-type: none"> After a successful login, users can download all required instruments from the central system. Delta queries ought to be utilised to request instruments, class and underlying. The system must be able to handle intraday security updates (underlying, class and series). Validation of the Delta queries DQ121, DQ123 or DQ125, whereby only the changed data from a certain point of time is downloaded to the application. 	

Notes				
1.9	Application ceases connection attempts after 3 invalid login attempts	Mandatory	<ul style="list-style-type: none"> Change the user's password and expect the application to cease connection after entering an invalid password 3 times. 	
Notes				
1.10	Application handling of re-login attempts	Mandatory	<ul style="list-style-type: none"> If forced to log out, or there is a drop in the connection, the application may make a first log-in try as soon as possible. If the first log-in attempt fails, the interval between the following attempts is greater than 10 seconds. 	
Notes				
1.11	Application handling of BN1 message	Mandatory	<ul style="list-style-type: none"> The application where appropriate maintains the connection to the environment when a BN1 message is received. Background note: The test will generate a BN1 message only with any one of the 2 status_u values: -208004 OMNI_DU_LINKLOST -208006 OMNI_DU_SENDERLOST 	
Notes				
No.	Description	Condition	Expected Result	Result
2	Trade Messages	Mandatory		Pass/Fail
2.1	Message Recovery following disconnection	Mandatory	<ul style="list-style-type: none"> Trades appear in the Trade History/Give up screen API listens to BD6 for trade broadcasts and tracks sequence numbers. Call CQ10 to recover missing trade records after a disconnection. Avoid recovery of all trades by default. 	
Notes				
2.2	Confirm Content of Trade Messages	Mandatory	<ul style="list-style-type: none"> All relevant data is present ie; Buy/Sell, Contract, Price, Free text, Commission, Broker, Trade nbr, User, Type, State etc 	
Notes				
2.3	Confirm Full List Of Trades Received	Mandatory	<ul style="list-style-type: none"> API tracks number of trades. 	
Notes				
No.	Description	Condition	Expected Result	Result
3	Allocate Trades	Mandatory		Pass/Fail
3.1	Rectifications	Mandatory	<ul style="list-style-type: none"> A trade in one account (either DA, Client or House), is able to be rectified into another account of the CP's. The trade should have a state of 'Rectified' in the new account. CD28 is used to rectify trades. 	

Notes				
3.2	Give Up	Mandatory	<ul style="list-style-type: none"> A trade (or trades) can be given up by right clicking - Give Up - entering the quantity, Member/Account, Free text and Commission. The trade then appears in the holding Give Up screen under the correct CP's ID in a Holding Give Up state. CD35 is used to give up trade. 	
Notes				
3.3	Accepting a Give Up	Mandatory / Except for Non-Clearers	<ul style="list-style-type: none"> A trade (or trades) are available in the Holding Give up screen under "Received" -"Holding". Once accepted, the trade (or trades) will appear in the Trade History screen in the designated account. API listens to BD29 for giveup broadcasts. CC38 is used to confirm give up. 	
Notes				
3.3	Rejecting a Give Up	Mandatory	<ul style="list-style-type: none"> A trade (or trades) in the Holding Give Up screen are selected and rejected. For trades given up to a participant, they should then be available in Trade History for re-allocation. For trades given in from another participant, the trades should no longer appear in the Holding Give up screen. CC40 is used to reject giveup request. 	
Notes				
3.4	Rectify a Give Up	Mandatory	<ul style="list-style-type: none"> A trade is accepted in the Holding Give up screen into an account, then in the Trade History screen the same trade is rectified from that account into a different account. CD28 is used to rectify trades. 	
Notes				
No.	Description	Condition	Expected Result	Result
4	Standard Functions	Mandatory		Pass/Fail
4.1	Confirm Position Transfer to accounts	Mandatory / Except for Non-Clearers	<ul style="list-style-type: none"> After submission of position transfer request with the exchange, the opening/closing positions will then appear in the Trade History screen. 	
Notes				

4.2	Confirm Commission values	Mandatory	<ul style="list-style-type: none"> In the Trade History window, a trade is given up to another participant with an amount in the "Commission" field. In the Holding Give up screen the same commission will appear on the trade in a holding state. 	
Notes				
4.3	EFP's & Blocks	Mandatory	<ul style="list-style-type: none"> EFP and Block trades will appear in the Trade History screen and be available for allocation/give up. 	
Notes				
4.4	Net Down	Mandatory / Except for Non-Clearers	<ul style="list-style-type: none"> In the Position to net down screen a contract with back to back positions is selected, then right clicked, "Position to net down". The number of contracts to be closed out is entered. In the Trade History screen there will appear an offsetting Buy/Sell with a type of "Transfer" from deal source "Direct Reg" Use CD54 to close out a collection of positions. 	
Notes				
4.5	Re-instate Position	Mandatory / Except for Non-Clearers	<ul style="list-style-type: none"> In the Account Position screen, a contract that has had a close out performed on it is selected and Re-Instate position is clicked. In the pop up window, the number of lots closed out will appear. Fill in the amount to be re-instated and click "send". The open position will be added to the total for the contract in the Account Position screen. CD55 allows reinstatement of a previously closed-out position. 	
Notes				
4.6	Position Monitoring (account query)	Mandatory	<ul style="list-style-type: none"> In the Account Position screen, enter the exchange/participant code/account and contract. The displayed result will list all open positions on the specified account. Use the * search to search for a broader range of products/accounts. Verify the positions are as expected. Use CQ3 to retrieve current positions for each series belonging to participant. 	
Notes				
4.7	Exercise Request	Mandatory	<ul style="list-style-type: none"> In the Accounts position screen, select the series to be exercised, right-click and select Exercise Request. In the pop up window, enter the amount to be exercised and hit "Send". In the Exercise menu, select "Pending Exercise". The requested early exercise will appear in the window, pending EOD business start. Use CC13 to request an exercise. 	
Notes				
4.8	Deny Auto Exercise	Mandatory / Except for Non-Clearers	<ul style="list-style-type: none"> In the Account position screen, select an option series and right-click, "Deny Automatic Exercise". In the pop up, enter the amount to be denied in the "New Deny" field and hit "Send" Use CC14 to inform Genium that a certain quantity for an account should not participate in an automatic exercise. 	
Notes				

4.9	View the Clearing Info Screen	Self-test	<ul style="list-style-type: none"> In the Clearing menu, select "Clearing Information". Fill out the details of the account, series, date and hit "Search". Verify the data that is produced is as expected. API listens to BD18 for delivery broadcasts and tracks sequence numbers. API calls CQ52 to resync broadcasts. 	
Notes				
No.	Description	Condition	Expected Result	Result
5	Reports	Mandatory		Pass/Fail
5.1	Access Reports	Optional	<ul style="list-style-type: none"> Under the Clearing menu, select "Reports". Select the business date required and hit search. Verify reports are available in both text and binary formats. Call LQ4 is to retrieve all report names and numbers from Genium. 	
Notes				
5.2	Download Reports	Optional	<ul style="list-style-type: none"> Under the Clearing menu, select "Reports". Select the business date required and hit "Search". Right click the required report and click "Save As". The report can then be saved to an external location and viewed. Download required reports by passing report numbers from the LQ4 call to LQ3. 	
Notes				
5.3	Identify Missing Reports	Optional	<ul style="list-style-type: none"> Verify that the expected list of reports is available in the "reports" window. List any missing and report to the ASX. Missing reports by LQ3 should be logged and reported to ASX. 	
Notes				
5.4	Confirm Correct Data	Self-test	<ul style="list-style-type: none"> Confirm the data in the downloaded reports is as expected in terms of trades, fees, commission, margins, positions, tenders, monthly fees etc. 	
Notes				