

Genium INET OMnet API Conformance Test Cases for Nordic Derivatives

Description

This document contains a list of test cases that will be used in the conformance test for ISV and member applications connecting to Genium INET via OMnet API. This document should be used together with the Conformance Document [1].

Depending on the functionality of the ISV or member application (as filled in by the member or ISV in the Conformance Document), Nasdaq OMX will select a subset of the test cases below to use in the conformance test. If the application uses functionality that is not covered in the listed test cases, Nasdaq OMX may decide to include additional test cases. A list of test cases will be sent to the member or ISV before the conformance test.

For questions regarding the test cases and the conformance procedure, please contact technicalsupport@nasdaqomx.com, tel: +46-8-405 6750.

References

[1] *OMnet API Conformance Document for Genium INET*

General Test Cases

The following test cases are relevant to all OMnet API applications and will be included in the conformance test.

#	Test case	Description	Applicable to
A01	Normal Log-In Procedure and Initialization	We will extend logging and review the download of basic data, subscription events and ready-to-trade transaction.	All applications
A02	Log-Out Procedure	Logout transaction is sent for each session.	All applications
A03	Disconnection	We will simulate that one or more sessions are disconnected during trading hours. The application should log back in and repeat the initialization.	All applications
A04	Log-In with expired password	We will change the password and set it to pre-expired. The application should log in using the new password and change it.	All applications

#	Test case	Description	Applicable to
A05	Broadcast Handling	The application will stay logged in for 10 minutes during production-like broadcast flow. We will verify that the broadcast handling of the application complies with the requirements stated in the OMnet API manual and chapter 4.4 of the Conformance Document.	All applications

Test Cases for Trading Applications

All or a subset of the test cases below will be included in the conformance test for trading applications.

#	Test case	Description	Applicable to
B01	Single Order Entry	The application will enter at least two single orders (MO31/MO415) on different instruments of your choice.	Trading applications using MO31 Order Entry transaction or the corresponding "on behalf" transaction MO415
B02	Order Modification	The application should modify some of the properties of one of the orders using MO33/MO417.	Trading applications using MO33 Order Modification transaction or the corresponding "on behalf" transaction MO417
B03	TM Instrument	The application will add a tailor-made instrument using DC86. The application will then send a MO31 Order Transaction on the newly created instrument series.	Trading applications using DC86 Create TM Instrument transaction
B04	TM Combination	The application will add a tailor-made combination using DC3. The application will then send a MO31 Order Transaction on the newly created combination series.	Trading applications using DC3 Add TM Combo transaction
B05	Single-Sided Trade Report	The application will send a MO75 Trade Report transaction.	Applications using MO75 Trade Report transaction
B06	Two-Sided Trade Report	The application will send a MO76 Trade Report, Two Sided transaction.	Applications using MO76 Trade Report, Two Sided transaction
B07	Combination Trade Report	The application will enter a combination trade report using MO77.	Applications using MO77 Combination Trade Report transaction

#	Test case	Description	Applicable to
B08	Two-Sided Quote Block Transaction	The application will enter quotes on two or more instruments and update the quotes using MO36/MO420.	Market Maker applications using MO36 or the corresponding "on behalf" transaction MO420
B09	Two-Sided Quote Transaction	The application will enter quotes on one instrument and update the quotes using MO37/MO421.	Market Maker applications using MO37 or the corresponding "on behalf" transaction MO421
B10	Mass Quote Transaction	The application will enter quotes on two or more instruments and update the quotes using MO96.	Market Maker applications using MO96
B11	Order Deletion	The application will delete all its orders using MO4.	All trading applications
B12	Set Pre-Trade Limits Group	The application will set a trade limit group using DC90.	Applications using PRM
B13	Query Pre-Trade Limits Group	The application will query trade limit groups using DQ90.	Applications using PRM
B14	Pre-Trade Limit Group Update	Verify that a BU90 broadcast is received and application has subscribed.	Applications using PRM
B15	Handle Intraday update of Instruments/Combinations	Verify that BU124/BU126 broadcast is received and application has subscribed.	All trading applications

Test Cases for Back Office Applications

If relevant to the functionality of the application, all or a subset of the test cases below will be included in the conformance test for back office applications.

#	Test case	Description	Applicable to
C01	Average Price Trade	The application will perform an average price trade (CD32) on two or more trades on the same series and account. The application will then confirm the APT using CC12.	Applications using the average price trade functionality.
C02	Transfer from transitory account	The application will transfer a trade from the transitory account to a client account using CD4 or CD5.	Applications using Transitory Account Trades transaction, CD4 or CD5 depending on application
C03	Rectify Trade	The application will send a CD31 Rectify Trade transaction on one or more trades	Application using CD31 Rectify Trade transaction

#	Test case	Description	Applicable to
C04	Transfer position	The application will transfer a position to a new account using CD34.	Applications using CD34 Transfer Position transaction
C05	Give Up Request	The application will give up a trade to another member by using CD35.	Applications using CD35 Give Up Request transaction
C06	Confirm Give Up	The application will confirm a give up request using CC38.	Applications using CC38 Confirm Give Up Request transaction
C07	Handle Intraday update of Instruments	Verify that a BU125 broadcast is received and application has subscribed.	All Clearing Applications