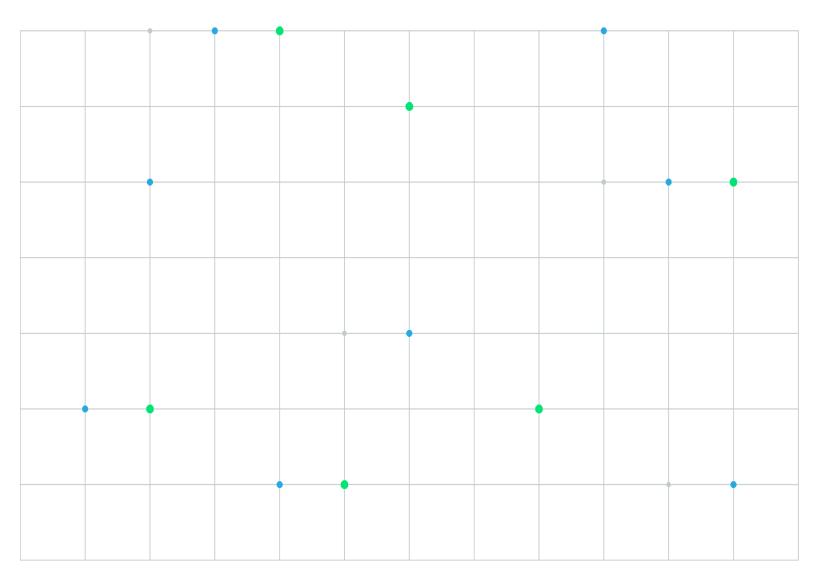


# AutoCert+ Cancel on Behalf User Manual

11 October 2022



Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade. All examples discussed are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

CME Group, the Globe Logo and CME are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

The information within this manual has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this manual are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

Copyright © 2023 CME Group Inc. All rights reserved.

# **Table of Contents**

Getting Started	. 4
What's New	5
Interview	. 6
Certification Tests	
Cancel on Behalf using Order Cancel Request	. 8
Pre-Registered or On-Demand Format	8
Cancel on Behalf using Order Mass Action Request by Market Segment ID	
Cancel on Behalf using Order Mass Action Request by Instrument Group	11
Cancel on Behalf using Order Mass Action Request by Instrument	.13
Cancel on Behalf using Quote Cancellation by Instrument Level without Mass Quote Block Pre-Registered or On-Demand Format	15 16
Cancel on Behalf using Quote Cancellation by Instrument Group Level without Mass	
Quote Block	
Pre-Registered or On-Demand Format	.17
Cancel on Behalf using Quote Cancellation by Quote Set ID Level without Mass Quote	
Block	
Pre-Registered or On-Demand Format	.18
SCancel on Behalf using Quote Cancellation by Cancel All Quotes without Mass Quote	
	.19
	.20
Cancel on Behalf using Quote Cancellation by Instrument Group Level with Mass Quote	
	.21
Pre-Registered or On-Demand Format	.22
Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Block .	
Pre-Registered or On-Demand Format	.23
Cancel on Behalf using Quote Cancellation by Instrument Group Level with Mass Quote	
	.24
	.25
Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote	
Unblock	
Pre-Registered or On-Demand Format	
	28
Pre-Registered or On-Demand Format	.29

# **Getting Started**

The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for using CME Group certification scenarios.

To facilitate the process of connecting a customer application to CME Globex, CME Group provides a dedicated certification environment to allow customers to test their systems before completing certification.

The following apply to each iLink test case:

- The book is clear at the beginning of each test.
- After the instrument is selected, the instrument is locked until the test is completed.
- If you submit an incorrect response to any question in a test case, you must repeat the test case from the beginning.
- For partial or complete fills, assume CME Group creates the appropriate orders in the book.

**Note**: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

The following procedures describe and illustrate the supplemental test cases for customer firms, that previously certified for iLink 3 Order Entry for Futures & Options, to use the Cancel on Behalf (COB) Globex functionality by performing certification to support this feature.

COB is optional functionality that allows iLink 3 client system sessions for Futures and Options on Futures markets to cancel orders and mass quotes from a different iLink 3 session under the same CME Globex Firm ID (GFID). iLink 3 client system sessions will also have the ability to block future mass quote submissions from a different iLink 3 session under the same CME Globex Firm ID (GFID).

COB functionality will only support iLink 3 sessions for Futures and Options on Futures markets.

#### To access and navigate AutoCert+:

- 1. Log in to the automated certification tool in the NR / CERT environment.
- 2. Review general AutoCert+ test suite navigation and general interview information.
- 3. Access the Cancel on Behalf test suite.

Use the AutoCert+ testing configuration menu to select the following:

- Tester: Automatically selected based on the logged in user
- Company Name
- Market: Futures & Options
- **Purpose**: Order Entry iLink 3
- Application System: Select the system to test
- Test Suite: Cancel on Behalf
- Select a SenderComp, then select Assign

	Current Tes	ting Config	guration		
Tester: Company Name: Market: Purpose: Application System: Test Suite:	Tom Tester TradeCo  Futures & Options Order Entry iLink 3 Algo system1 Cancel On Behalf te utilizes the NEWREL EASE environm	<ul><li>✓</li><li>✓</li><li>✓</li><li>✓</li></ul>	Type: Category: 1603: 1604: 1605:	Automated Tradin Broker System 11111 1 Varun	ng System
NOTE: This lest sui	te utilizes the NEWRELEASE environm	ient.	Test Suite	Status:	
Sendercomp:	Select Sendercomp	ASSIGN	Pre-Certific Test Suite	cation Interview: Status:	Complete Not Tested

- 4. Complete the <u>Interview</u> for this test suite.
- 5. Complete applicable certification tests in the New Release environment.
- 6. Complete the certification process from the **Post Certification** tab.

## What's New

The list below illustrates the updates made to the AutoCert+ Cancel on Behalf Help system.

Date	Торіс	Description
September 12, 2022	All	initial release

## Interview

The interview consists of a series of questions about your trading application(s). Based on your responses, certain tests are required and others are optional. You must complete the pre-certification interview before running the test cases.

$\triangleright$	To com	plete th	e interview:
		piece th	

Answer each question, then click **Complete** when finished.

Proceed to the Test Suite and Test Cases.

Intervie	Test Suite         Test Case         Post Certification         Help
	How does your application register Administrative Information ? (check all that apply)
✓	Pre-Registration (Service Gateway)
<	On-Demand Control of C
	Will your system support Cancel on Behalf using Order Cancel Request (MsgType 35=F) ?
$\bigcirc$	Yes
0	No
	Will your system support Cancel on Behalf using Order Mass Action Request (MsgType 35=CA) ?
0	Yes
0	No
	Which Cancel on Behalf using Order Mass Action Request functionality does your system support?
~	Market Segment ID
<b></b>	Instrument Group
<	Instrument
	Will your system support Cancel on Behalf using Quote Cancel without Mass Quote Block/Unblock ?(Please contact CSET to authorize your SenderCompID to Mass Quote AutoCert+ product group).
	Yes
ŏ	No
	Which Cancel on Behalf using Quote Cancel functionality without Mass Quote Block will your system support ?
<b>~</b>	All Quotes
~	Instruments
✓	Instruments Groups
✓	Quote Set ID
_	
	Will your system support Cancel on Behalf using Quote Cancel with Mass Quote Block/Unblock ?(Please contact CSET to authorize your SenderCompID to Mass Quote AutoCert+ product group).
$\overline{\mathbf{O}}$	Yes
Ö	No
	Which Cancel on Behalf using Quote Cancel functionality with Mass Quote Block will your system support ?
	All Quotes
	Instruments Groups
_	Please acknowledge that you are aware Cancel on Behalf using Quote Cancel by Instrument and Quote Set with Mass Quote Block will be rejected ?
	Acknowledge
õ	Not Acknowledge
	Will your system support Order Status functionality ?
	Yes
Õ	No
Con	nplete

# **Certification Tests**

Use and certify pre-registered *or* on-demand test(s) with information from the following:

- a. Cancel on Behalf using Order Cancel Request
- b. Cancel on Behalf using Order Mass Action Request by Market Segment ID
- c. Cancel on Behalf using Order Mass Action Request by Instrument Group
- d. Cancel on Behalf using Order Mass Action Request by Instrument
- e. Cancel on Behalf using Quote Cancellation by Instrument Level without Mass Quote Block
- f. Cancel on Behalf using Quote Cancellation by Instrument Group Level without Mass Quote Block
- g. Cancel on Behalf using Quote Cancellation by Quote Set ID Level without Mass Quote Block
- h. Cancel on Behalf using Quote Cancellation by Cancel All Quotes without Mass Quote Block
- i. Cancel on Behalf using Quote Cancellation by Instrument Group Level with Mass Quote Block
- j. Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Block
- k. Cancel on Behalf using Quote Cancellation by Instrument Group Level with Mass Quote Unblock
- I. Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock
- m. Order Status Request with Cancel on Behalf

	Interview Test Suite Test Case Post Certification Help				
	Cancel On Behalf Certification Tests	Retest	Flag	Status 🗦	Mandatory/Optional
a	Cancel on Behalf using Order Cancel Request for Pre-Registered Format		٠	Not Tested	Mandatory
	Cancel on Behalf using Order Cancel Request for On-Demand Format			Not Tested	Mandatory
b	Cancel on Behalf using Order Mass Action Request by Market Segment ID for Pre-Registered Format		٠	Not Tested	Mandatory
	Cancel on Behalf using Order Mass Action Request by Market Segment ID for On-Demand Format		٠	Not Tested	Mandatory
с	Cancel on Behalf using Order Mass Action Request by Instrument Group for Pre-Registered Format		٠	Not Tested	Mandatory
	Cancel on Behalf using Order Mass Action Request by Instrument Group for On-Demand Format		٠	Not Tested	Mandatory
d	Cancel on Behalf using Order Mass Action Request by Instrument for Pre-Registered Format			Not Tested	Mandatory
•	Cancel on Behalf using Order Mass Action Request by Instrument for On-Demand Format			Not Tested	Mandatory
е	Cancel on Behalf using Quote Cancellation by Instrument Level without Mass Quote Block for Pre- Registered Format		٠	Not Tested	Mandatory
	Cancel on Behalf using Quote Cancellation by Instrument Level without Mass Quote Block for On- Demand Format		٠	Not Tested	Mandatory
f	Cancel on Behalf using Quote Cancellation by Instrument Group Level without Mass Quote Block for Pre-Registered Format		٠	Not Tested	Mandatory
	Cancel on Behalf using Quote Cancellation by Instrument Group Level without Mass Quote Block for On-Demand Format		٠	Not Tested	Mandatory
g	Cancel on Behalf using Quote Cancellation by Quote Set ID Level without Mass Quote Block for Pre-Registered Format		٠	Not Tested	Mandatory
<b>.</b>	Cancel on Behalf using Quote Cancellation by Quote Set ID Level without Mass Quote Block for On-Demand Format			Not Tested	Mandatory

#### AutoCert+ Cancel on Behalf

Cancel on Bel Pre-Registere	nalf using Quote Cancellation by Cancel All Quotes without Mass Quote Block for d Format	۵	Not Tested	Mandatory
	nalf using Quote Cancellation by Cancel All Quotes without Mass Quote Block for On- at	۲	Not Tested	Mandatory
Cancel on Bell	nalf using Quote Cancellation by Instrument Group Level with Mass Quote Block for d Format	٠	Not Tested	Mandatory
Cancel on Bell On-Demand F	nalf using Quote Cancellation by Instrument Group Level with Mass Quote Block for ormat		Not Tested	Mandatory
<u>Cancel on Bel</u> <u>Registered Fo</u>	half using Quote Cancellation by Cancel All Quotes with Mass Quote Block for Pre- rmat	٠	Not Tested	Mandatory
Cancel on Bel Demand Form	nalf using Quote Cancellation by Cancel All Quotes with Mass Quote Block for On- at	۲	Not Tested	Mandatory
K Cancel on Bel	half using Quote Cancellation by Instrument Group Level with Mass Quote Unblock ered Format	۵	Not Tested	Mandatory
Cancel on Bel for On-Deman	nalf using <u>Quote Cancellation by Instrument Group Level with Mass Quote Unblock</u> d Format		Not Tested	Mandatory
Cancel on Bel Registered Fo	nalf using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock for Pre- rmat	٠	Not Tested	Mandatory
Cancel on Bel Demand Form	nalf using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock for On- at		Not Tested	Mandatory
m	Request with Cancel on Behalf for Pre-Registered Format		Not Tested	Mandatory Mandatory
REFRESH		Key:	hottested 🔵 corp	te 💛 pending \varTheta failed

## Cancel on Behalf using Order Cancel Request

The purpose of this test is to verify the client system can submit Cancel on Behalf using an Order Cancel Request message.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is an additional iLink session that will submit the cancel requests.

#### **To access the Cancel on Behalf - Order Cancel Request test:**

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the START TEST button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

#### > To run a Cancel on Behalf - Order Cancel Request test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a Limit Day Order (35=D) message.
- 2. Receive and process an *Execution Report New Order* message (35=8, 39=0).

Select (Yes or No) to indicate whether the Execution Report - New Order message was processed.

- 3. Over the selected On-Behalf SenderComp, submit an Order Cancel Request (35=F) to cancel the order in Step 1.
- 4. Over the selected On-Behalf SenderComp, receive and process the *Execution Report Cancel* (35=8, 39=4) message.
- Over the Original SenderComp , receive and process the <u>Execution Report Cancel</u> message (35=8, 39=4).
   Select (Yes or No) to indicate whether the Execution Report Cancel message was processed.

		ourren	t Testing Co	Jingurat			
ster: ompany Name: arket: irpose: oplication System: st Suite:	Tom Tester       QA       Futures & Options       Order Entry iLink 3       10215 - 1       Cancel On Behalf	<ul><li>▼</li><li>▼</li></ul>	>>>>>	Type: Category: 1603: 1604: 1605:	Automated Tradi Broker System 10215 1 Varun	ing Systei	m
NOTE: Thi	s test suite utilizes the NEW	RELEASE environment.					
				Test Suite	Status:		
endercomp:	A62SAT UNASSIGN			Pre-Certific Test Suite	cation Interview: Status:	_	nplete t Tested
terview Test St	uite Test Case Post Ce	rtification Help					
Purpose	p to several minutes. Please do r test is to verify the client system		_				
Purpose The purpose of this For the purposes of		can submit Cancel on Beha iginal Sendercomp? represe	If using Order Ca	ncel Request	message.	es will be c	anceled. The
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se	can submit Cancel on Beha iginal Sendercomp? represe	If using Order Ca ents the iLink sess the cancel reque	ncel Request	message.	es will be c	anceled. The
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system (this test, the definition of an ?Ori half Sendercomp? is the iLink se 0NDQ2,0 Category	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca ants the iLink sess the cancel reque	ncel Request sion whose on sts.	message. ders or Mass Quote		Port
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se 0NDQ2,0 Category Incremental Feed A	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca ents the iLink ses: the cancel reque	IP ICEI Request sion whose on sts. IP 22.0.0.111	message. ders or Mass Quote	[	Port 11111
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se 0NDQ2,0 Category Incremental Feed A Incremental Feed B	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca Ints the iLink ses: the cancel reque the cancel vertex 22 22 22	IP IP IP 22.0.0.111 22.0.1.111	message. ders or Mass Quote		Port 11111 11111
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Or ishalf Sendercomp? is the iLink se 0NDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca ants the iLink sess the cancel reque	IP 22.0.0.111 22.0.1.111 22.0.1.111	message. ders or Mass Quote		Port 11111 11111 11111
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se 0NDQ2,0 Category Incremental Feed A Incremental Feed B	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca If using Order Ca into the iLink sess the cancel reque into the cancel reque intot the canc	IP IP I22.0.0.111 22.0.1.111	message. ders or Mass Quote	 	Port 11111 11111
Purpose The purpose of this For the purposes of	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se ONDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca If using Order Ca infs the iLink sess the cancel reque i04 v 22 22 22 22 22 22 22	IP 22.0.0.111 22.0.1.111 22.0.1.111 22.0.1.122	message. ders or Mass Quote	 	Port 11111 11111 11111 11111
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se ONDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO Instrument Replay	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca If using Order Ca infs the iLink sess the cancel reque i04 v 22 22 22 22 22 22 22	IP 22.0.0.111 22.0.1.111 22.0.1.111 22.0.1.222 22.0.1.111	message. ders or Mass Quote	 	Port 11111 11111 11111 11111 11111
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se ONDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO Instrument Replay TCP Replay	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca If using Order Ca ints the iLink session inter cancel reque iot v 22 22 22 22 10.	IP 22.0.0.111 22.0.111 22.0.1.111 22.0.1.222 22.0.1.111 111.111.111	message. ders or Mass Quote Select	 	Port 11111 11111 11111 11111 11111
Purpose The purpose of this For the purposes of definition of ?On-Be	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se ONDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO Instrument Replay TCP Replay Category	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting	If using Order Ca If using Order Ca ints the iLink session inter cancel reque iot v 22 22 22 22 10.	IP 22.0.0.111 22.0.1.111 22.0.1.111 22.0.1.222 22.0.1.111 111.111.111 Link	message. ders or Mass Quote Select	 	Port 11111 11111 11111 11111 11111
Purpose The purpose of this For the purposes of this For the purposes of Instrument(s): Description 1 Over an (	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se ONDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO Instrument Replay TCP Replay Category	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting NDG3,0NDQ2-0NDG3 - (	If using Order Ca ints the iLink sess the cancel reque i04 v 22 22 22 22 22 22 22 22 22 2	IP 22.0.0.111 22.0.1.111 22.0.1.111 22.0.1.111 22.0.1.111 22.0.1.111 111.111.111 Link mplates FixE	message. ders or Mass Quote Select		Port 11111 11111 11111 11111 11111 1111 1
Purpose The purpose of this For the purpose of this For the purposes of Instrument(s): Description           0         Over an ( message)           1         Over an ( message)	test is to verify the client system this test, the definition of an ?Ori (DNDQ2,0) Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO Instrument Replay TCP Replay Category Templates File: Driginal Sendercomp (Not the	can submit Cancel on Beha iginal Sendercomp? represe NDG3,0NDQ2-0NDG3 - ( Selected On-Behalf Sel on Report - New Order m	If using Order Ca infs the iLink sess the cancel reque i04 v 22 22 22 22 10. ter inderComp), sul essage (35=8, 3	IP 22.0.0.111 22.0.111 22.0.1.111 22.0.1.111 22.0.1.222 22.0.1.111 111.111.111 Link mplates FixE bmit a Day L 39=0).	message. ders or Mass Quote Select Binary.xml imit Order		Port 11111 11111 11111 11111 11111 11111 1111
Purpose The purpose of this For the purposes of the nstrument(s):  Description 1 Over an ( message) 2 Over the	test is to verify the client system this test, the definition of an ?Ori half Sendercomp? is the iLink se ONDQ2,0 Category Incremental Feed A Incremental Feed B Snapshot MBP Snapshot MBO Instrument Replay TCP Replay Category Templates File: Driginal Sendercomp (Not the Receive and process Executi	can submit Cancel on Beha iginal Sendercomp? represe ssion that will be submitting NDG3,0NDQ2-0NDG3 - ( 0 Selected On-Behalf Sel on Report - New Order m 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	If using Order Ca infs the iLink sess the cancel reque i04 v 22 22 22 22 10. ter nderComp), sul essage (35=8, 3 ncel Request to	IP 22.0.0.111 22.0.1.111 22.0.1.111 22.0.1.111 22.0.1.111 111.111.111 Link mplates FixE bomit a Day L 39=0).	message. ders or Mass Quote Select Sinary.xml imit Order order in Step 1.		Port 11111 11111 11111 11111 11111 11111 1111

# Cancel on Behalf using Order Mass Action Request by Market Segment ID

The purpose of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request (35=CA) to cancel working orders by Market Segment ID.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

To access the Cancel on Behalf - Order Mass Action Request by Market Segment ID test:

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

#### To run a Cancel on Behalf - Order Mass Action Request by Market Segment ID test:

- Over an Original SenderComp (Not the selected On-Behalf SenderComp), send a <u>Limit Day Order</u> (35=D) message for the selected dummy instrument.
- 2. Receive and process an Execution Report New Order (35=8, 39=0).

Select (Yes or No) to indicate whether the Execution Report - New Order message was processed.

- 3. Over the Original SenderComp, send another *Limit Day Order* (35=D) message for the selected dummy instrument.
- 4. Receive and process Execution Report New Order (35=8, 39=0).

Select (Yes or No) to indicate whether the Execution Report - New Order message was processed.

- 5. Over the selected On-Behalf SenderComp, send an Order Mass Action Request (35=CA) by Market Segment ID to cancel all Original SenderComp's orders.
- 6. Over the selected On-Behalf SenderComp, receive and process the Order Mass Action Report (35=BZ) Accepted message.
- Over the Original SenderComp, receive and process the Order Mass Action Report (35=BZ) Accepted message (35=BZ, 1375=1).

Regis	stered Format	g Order Mass Action Request by Market Seg		
		the window during the test. Closing window/stopping test requires to	rerun the t	est from step
Purpo		can submit Cancel on Behalf using Order Mass Action Request(35=C	A) to cano	el working
orders For the	by Market Segment ID.	endercomp? represents the iLink session whose orders or Mass Quote		-
Select	ed Instrument(s): 0BFV2,0BFX2,0BCU2 - 605	Unlock		
	Category	IP	1	Port
	Incremental Feed A	224.0.28.123	1	1638
	Incremental Feed B	224.0.25.101	1	1738
	Snapshot MBP	224.0.28.122	- 1	9638
	Snapshot MBO	224.0.25.254	2	0637
	Instrument Replay	224.0.28.123	1	6638
				N/A
	TCP Replay	N/A		
	TCP Replay Category	N/A Link		
		Link templates_FixBinary.xml	S	TART TEST
again	Category Templates File: Press the Start Test button to start or restart a Tes if you are currently running this test.	Link templates_FixBinary.xml	ST Test	IART TEST
again	Category Templates File: Press the Start Test button to start or restart a Tes if you are currently running this test.	Link <u>templates FixBinary.xml</u> t. Please do not press the Start Test button	S	TART TEST
again	Category Templates File: Press the Start Test button to start or restart a Tes if you are currently running this test.	Link templates_FixBinary.xml	ST Test	IART TEST
again Descr	Category Templates File: Press the Start Test button to start or restart a Tes if you are currently running this test. iption Over an <u>Original Sendercomp</u> (Not the <u>select</u> message for the selected dummy instrument. R 39=0).	Link Link Link Link Link Link Link Link	ST Test	IART TEST
again Descr 1	Category           Templates File:           Press the Start Test button to start or restart a Test if you are currently running this test.           iption           Over an <u>Original Sendercomp</u> (Not the <u>select</u> message for the selected dummy instrument. R 39=0).           Over the <u>Original Sendercomp</u> , send another Receive and process Execution Report - New Original Sendercomp.	Link Link Link Link Link Link Link Link	ST Test	ART TEST Not Runnin Status Not Tested
again Descr 1 2	Category           Templates File:           Press the Start Test button to start or restart a Test if you are currently running this test.           ription           Over an <u>Original Sendercomp</u> (Not the <u>select</u> message for the selected dummy instrument. R 39=0).           Over the <u>Original Sendercomp</u> , send another Receive and process Execution Report - New (O Over the <u>selected On-Behalf Sendercomp</u> , set Segment ID to cancel all <u>Original Sendercomp</u> .	Link Link Link Link Link Link Link Link	ST Test	IART TEST Not Runnin Status Not Tested

# Cancel on Behalf using Order Mass Action Request by Instrument Group

The purpose of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request (35=CA) to cancel working orders by Instrument Group.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

#### To access the Cancel on Behalf - Order Mass Action Request by Instrument Group test:

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

 $\triangleright$ 

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

#### To run a Cancel on Behalf - Order Mass Action Request by Instrument Group test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), send a *Limit Day Order* (35=D) message for one of the selected dummy instrument.
- 2. Receive and process an Execution Report New Order (35=8, 39=0).

Select (Yes or No) to indicate whether the Execution Report - New Order message was processed.

- 3. Over the Original SenderComp, submit One Limit Day Orders for a different instrument and different instrument group than step 1.
- Receive and process an <u>Execution Report New Order</u> (35=8, 39=0).
   Select (Yes or No) to indicate whether the *Execution Report New Order* message was processed.
- 5. Over the selected On-Behalf SenderComp, send an Order Mass Action Request (35=CA) message by instrument Group for Original SenderComp submitted in step 1.
- Over the selected On-Behalf SenderComp, receive and process the Order Mass Action Report (35=BZ) Accepted message.
- 7. Over the Original SenderComp, receive and process the Order Mass Action Report (35=BZ) Accepted message (35=BZ, 1375=1).

Select (Yes or No) to indicate whether the Order Mass Action Report message was processed.

	s of the test: Cancel on Behalf u stered Format	sing Order N	lass Action Request by Instrument	Group	for Pre-
This tes	t could take up to several minutes. Please do not	close the window d	uring the test. Closing window/stopping test requires to	rerun the t	test from ste
Purpo	ose				
order: For th	s by Instrument Group.	al Sendercomp? re	ncel on Behalf using Order Mass Action Request(35=C presents the iLink session whose orders or Mass Quote itting the cancel requests.		-
Selec	ted Instrument(s): 0BFV2,0BFX2,0BCU2 - 60	5 Unlock			
	Category		IP		Port
	Incremental Feed A		224.0.28.123		1638
	Incremental Feed B		224.0.25.101	1	1738
	Snapshot MBP		224.0.28.122	1	9638
	Snapshot MBO		224.0.25.254	2	0637
	Instrument Replay		224.0.28.123	1	6638
	TCP Replay		N/A		N/A
	Category		Link		
	Templates File:		templates FixBinary.xml		
	Press the Start Test button to start or restart a if you are currently running this test.	Test. Please do n	ot press the Start Test button	S	TART TEST
		Test. Please do n	ot press the Start Test button		
again		Test. Please do n	ot press the Start Test button		
again	if you are currently running this test. ription Over an <u>Original Sendercomp</u> (Not the <u>se</u>	elected On-Beha		Test	TART TEST t Not Runnin Status Not Teste
again Desc	if you are currently running this test. ription Over an <u>Original Sendercomp</u> (Not the <u>set</u> message for one of the selected dummy in (35=8, 39=0).	elected On-Behal strument. Receive ne Limit Day Orde	f <u>SenderComp</u> ), send a Limit Day Order e and process Execution Report - New Order rs for instrument different from step 1 of different	Test	t Not Runni Status Not Teste
again Desc 1	if you are currently running this test.  ription  Over an <u>Original Sendercomp</u> (Not the <u>set</u> message for one of the selected dummy in (35=8, 39=0).  Over the <u>Original Sendercomp</u> , submit O instrument group. Receive and process Ex	elected On-Behal strument. Receive ne Limit Day Orde ecution Report - N p. send an Order	<u>f SenderComp</u> ), send a Limit Day Order and process Execution Report - New Order rs for instrument different from step 1 of different lew Order (35=8, 39=0). Mass Action Request (35=CA) message by	Test	t Not Runnin Status
again Desc 1 2	if you are currently running this test. ription Over an <u>Original Sendercomp</u> (Not the <u>se</u> message for one of the selected dummy in (35=8, 39=0). Over the <u>Original Sendercomp</u> , submit O instrument group. Receive and process Ex Over the <u>selected On-Behalf Sendercom</u>	elected On-Behal strument. Receive ne Limit Day Orde ecution Report - N p, send an Order p's orders submit	f <u>SenderComp</u> ), send a Limit Day Order e and process Execution Report - New Order rs for instrument different from step 1 of different lew Order (35=8, 39=0). Mass Action Request (35=CA) message by ted in step1.	Test	t Not Runni Status Not Teste Not Teste

# Cancel on Behalf using Order Mass Action Request by Instrument

The purpose of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request (35=CA) to cancel working orders by Instrument.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

#### To access the Cancel on Behalf - Order Mass Action Request by Instrument test:

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

 $\triangleright$ 

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

#### To run a Cancel on Behalf - Order Mass Action Request by Instrument test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), send a Limit Day Order message for one of the selected dummy instrument.
- Receive and process <u>Execution Report New Order</u> (35=8, 39=0).
   Select (Yes or No) to indicate whether the *Execution Report New Order* message was processed.
- 3. Over the Original SenderComp, submit a second Limit Day Order for same instrument as step 1.
- 4. Receive and process Execution Report New Order (35=8, 39=0).

Select (Yes or No) to indicate whether the Execution Report - New Order message was processed.

- Over the selected On-Behalf SenderComp, submit an Order Mass Action Request (35=CA) message by instrument for Original SenderComp's orders submitted in step <u>1</u> and <u>2</u>.
- 6. Over the selected On-Behalf SenderComp, receive and process the Order Mass Action Report (35=BZ, 1375=1).
- Over the Original SenderComp, receive and process the <u>Order Mass Action Report</u> (35=BZ, 1375=1). Select (Yes or No) to indicate whether the *Order Mass Action Report* message was processed.

	s of the test: Cancel on Behalf usil stered Format	ng Order Mass Action Request by Instrument	for Pre	-
his tes	t could take up to several minutes. Please do not clos	se the window during the test. Closing window/stopping test requires to	rerun the t	test from step
Purpo	086			
orders For th	s by Instrument.	in can submit Cancel on Behalf using Order Mass Action Request(35=C Sendercomp? represents the iLink session whose orders or Mass Quote that will be submitting the cancel requests.		-
Select	ted Instrument(s): 0BFV2,0BFX2,0BCU2 - 605	Unlock		
	Category	IP		Port
	Incremental Feed A	224.0.28.123		1638
	Incremental Feed B	224.0.25.101		1738
	Snapshot MBP	224.0.28.122	1	9638
	Snapshot MBO	224.0.25.254	2	0637
	Instrument Replay	224.0.28.123	1	6638
	TCP Replay	N/A		N/A
	Category	Link		
	Category Templates File: Press the Start Test button to start or restart a Te if you are currently running this test.	Link <u>templates FixBinary.xml</u> est. Please do not press the Start Test button	S	TART TEST
	Templates File: Press the Start Test button to start or restart a Te	templates FixBinary.xml		
again	Templates File: Press the Start Test button to start or restart a Te	templates FixBinary.xml		
again	Templates File: Press the Start Test button to start or restart a Te if you are currently running this test.  ription Over an <u>Original Sendercomp</u> (Not the <u>sele</u> )	templates FixBinary.xml	Test	t Not Runnin Status
again Desc	Templates File: Press the Start Test button to start or restart a Te if you are currently running this test.  ription Over an <u>Original Sendercomp</u> (Not the <u>seler</u> message for one of the selected dummy instra (35=8, 39=0).	templates FixBinary.xml est. Please do not press the Start Test button cted On-Behalf SenderComp), send a Limit Day Order ument. Receive and process Execution Report - New Order cond Limit Day Orders for instrument same as step 1. Receive	Test	TART TEST t Not Runnin Status Not Tested
again Desc 1	Templates File: Press the Start Test button to start or restart a Te if you are currently running this test.  ription Over an <u>Original Sendercomp</u> (Not the <u>selec</u> message for one of the selected dummy instru (35=8, 39=0). Over the <u>Original Sendercomp</u> , submit a sec and process Execution Report - New Order (3	templates FixBinary.xml est. Please do not press the Start Test button cted On-Behalf SenderComp), send a Limit Day Order ument. Receive and process Execution Report - New Order cond Limit Day Orders for instrument same as step 1. Receive i5=8, 39=0). submit Order Mass Action Request (35=CA) message by	Test	t Not Runnin Status Not Tested
again Desc 1 2	Templates File: Press the Start Test button to start or restart a Te if you are currently running this test.  ription Over an <u>Original Sendercomp</u> (Not the <u>selee</u> message for one of the selected dummy instru (35=8, 39=0). Over the <u>Original Sendercomp</u> , submit a sec and process Execution Report - New Order (3 Over the <u>selected On-Behalf Sendercomp</u> , instrument for <u>Original Sendercomp</u> , orders	templates FixBinary.xml est. Please do not press the Start Test button cted On-Behalf SenderComp), send a Limit Day Order ument. Receive and process Execution Report - New Order cond Limit Day Orders for instrument same as step 1. Receive i5=8, 39=0). submit Order Mass Action Request (35=CA) message by	Test	Not Runnin Status Not Tested Not Tested

# Cancel on Behalf using Quote Cancellation by Instrument Level without Mass Quote Block

The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at Instrument level without Mass Quote Block.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

#### To access the Cancel on Behalf - Quote Cancellation by Instrument Level without Mass Quote Block test:

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

#### AutoCert+ Cancel on Behalf

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

#### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

To run a Cancel on Behalf - Quote Cancellation by Instrument Level without Mass Quote Block test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a Mass Quote (35=i).
- 2. Receive and process Mass Quote Acknowledgement (35=b, 297=0).

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- Over the selected On-Behalf SenderComp, submit an instrument level <u>Quote Cancel</u> (35=Z) message without Mass Quote Block for the Mass Quote submitted in Step <u>1</u>.
- 4. Over the selected On-Behalf SenderComp, receive and process the Quote Cancel Acknowledgement (35=b, 297=1).
- 5. Over the Original SenderComp, receive and process the Quote Cancel Acknowledgement (35=b, 297=1).

Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.

lot	s of the test: Cancel on Behalf using Quote C e Block for Pre-Registered Format	·		
s tes	t could take up to several minutes. Please do not close the window du	ring the test. Closing window/stopping test requires to re	erun the t	test from step1
urpo	ose			
itho or th	urpose of this test is to verify that the client system can submit and pro ut Mass Quote Block. le purposes of this test, the definition of an ?Original Sendercomp? rep tion of ?On-Behalf Sendercomp? is the iLink session that will be submit	oresents the iLink session whose orders or Mass Quotes		
lec	ted Instrument(s): 00NU2 P2250,10NU2 P1750,30NU2 P2250 -	621 Unlock		
	Category	IP		Port
	Incremental Feed A	222.0.0.111	1	11111
	Incremental Feed B	222.0.1.111	1	11111
	Snapshot MBP	222.0.1.111	1	11111
	Snapshot MBO	222.0.1.222		
	Instrument Replay	222.0.1.111	1	11111
	TCP Replay	10.111.111		N/A
	Category	Link		
	Templates File:	templates FixBinary.xml		
	Press the Start Test button to start or restart a Test. Please do no if you are currently running this test.	ot press the Start Test button		TART TEST t Not Running
	ription		Flag	Status
esc				
	Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behall</u> and process Mass Quote Acknowledgement (35=b, 297=0).	f <u>SenderComp</u> ), submit a Mass Quote. Receive	٠	Not Tested
)esc 1 2			•	Not Tested
1	and process Mass Quote Acknowledgement (35=b, 297=0). Over the <u>selected On-Behalf Sendercomp</u> , submit an instru	iment level Quote Cancel message without Mass	•	

# Cancel on Behalf using Quote Cancellation by Instrument Group Level without Mass Quote Block

The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at Instrument Group level without Mass Quote Block.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

To access the Cancel on Behalf - Quote Cancellation by Instrument Group Level without Mass Quote Block test:

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

To run a Cancel on Behalf - Quote Cancellation by Instrument Group Level without Mass Quote Block test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a Mass Quote (35=i).
- 2. Receive and process a Mass Quote Acknowledgement (35=b, 297=0).

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- 3. Over the selected On-Behalf SenderComp, submit a <u>Quote Cancel</u> message without Mass Quote Block for the instrument group used in step <u>1</u>.
- 4. Over the selected On-Behalf SenderComp, receive and process the <u>Quote Cancel</u> Acknowledgement.
- 5. Over the Original SenderComp, receive and process the Quote Cancel Acknowledgement (35=b, 297=3).

Select (Yes or No) to indicate whether the <u>Quote Cancel Acknowledgement</u> (35=b, 297=3) message was processed.

Steps of the test: Cancel on Behalf using Quote Cancellation by Instrument Group Level Mass Quote Block for Pre-Registered Format         This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun 1         Purpose         The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at Ir level without Mass Quote Block.         For the purpose of this test, the definition of an ?Original Sendercomp? represents the iLink session whose orders or Mass Quotes will 1 definition of ?On-Behalf Sendercomp? is the iLink session that will be submitting the cancel requests.         Please assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.         Description       File         Over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a Mass Quote, Receive	the test from step
Purpose         The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at In level without Mass Quote Block.         For the purposes of this test, the definition of an ?Original Sendercomp? represents the iLink session whose orders or Mass Quotes will I definition of ?On-Behalf Sendercomp? is the iLink session that will be submitting the cancel requests.         Please assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.         Description       Flag	Instrument Group
Ievel without Mass Quote Block.         For the purposes of this test, the definition of an ?Original Sendercomp? represents the iLink session whose orders or Mass Quotes will I definition of ?On-Behalf Sendercomp? is the iLink session that will be submitting the cancel requests.         Please assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.         Description       Flag	
Description Fla	
Over an Original Sendercomp (Not the selected On Rehalf SenderComp), submit a Mass Quete, Receive	lag Status
and process Mass Quote Acknowledgement (35=b, 297=0).	Not Teste
2 Over the <u>selected On-Behalf Sendercomp</u> , submit a Quote Cancel message without Mass Quote Block for the instrument group used in step 1.	Not Teste
3 Over the selected On-Behalf Sendercomp, receive and process Quote Cancel Acknowledgement.	Not Teste
4 Over the Original Sendercomp, receive and process Quote Cancel Acknowledgement (35=b, 297=3).	

# Cancel on Behalf using Quote Cancellation by Quote Set ID Level without Mass Quote Block

The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at the Quote Set ID level without Mass Quote Block.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

To access the Cancel on Behalf - Quote Cancellation by Quote Set ID Level without Mass Quote Block test:

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

#### To run a Cancel on Behalf - Quote Cancellation by Quote Set ID Level without Mass Quote Block test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a Mass Quote.
- 2. Receive and process Mass Quote Acknowledgement (35=b, 297=0).

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- Over the selected On-Behalf SenderComp, submit a <u>Quote Cancel</u> (35=Z) message without Mass Quote Block using Quote Set ID submitted in Step <u>1</u>.
- Over the selected On-Behalf SenderComp, receive and process a <u>Quote Cancel Acknowledgement</u> (35=b, 297-7=100).
- 5. Over the Original SenderComp, receive and process a Quote Cancel Acknowledgement (35=b, 297=100).

Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.

	s of the test: Cancel e Block for Pre-Regi		Quote Car	ncellation by Quote Set ID Level v	vithout	Mass
'his test	t could take up to several minut	tes. Please do not close the	window durin	g the test. Closing window/stopping test requires to	rerun the t	est from step
Purpo	ose					
	urpose of this test is to verify th vithout Mass Quote Block.	at the client system can sub	omit and proce	ss Cancel on Behalf using Mass Quote Cancellation	ns at the Q	uote Set ID
	e purposes of this test, the defi ion of ?On-Behalf Sendercomp			sents the iLink session whose orders or Mass Quote g the cancel requests.	es will be c	anceled. The
Select	ted Instrument(s): 00NU2	P2250 10NU2 P1750 30N	U2 P2250 - 62	1 Unlock		
			02 1 2200 02			
		gory		IP		Port
		tal Feed A		222.0.0.111		1111
		tal Feed B		222.0.1.111		1111
		not MBP		222.0.1.111	1	1111
		iot MBO		222.0.1.222 222.0.1.111		4444
		nt Replay		222.0.1.111		1111 N/A
		Replay				N/A
	Category			Link		
	Templates File:			templates FixBinary.xml		
	Press the Start Test button to if you are currently running t		ease do not p	ress the Start Test button	S	TART TEST
			ease do not p	ress the Start lest button		
again			ease do not p	ress the Start lest button		
again	if you are currently running t	this test. comp (Not the selected	On-Behalf S	enderComp), submit a Mass Quote. Receive	Test	Not Runnin Status
again Descr	if you are currently running t ription Over an <u>Original Sender</u> and process Mass Quote	this test. <u>comp</u> (Not the <u>selected</u> Acknowledgement (35=b <u>half Sendercomp</u> , subm	On-Behalf S , 297=0).		Test	Not Runnin Status Not Teste
again Descr 1	if you are currently running t ription Over an <u>Original Sender</u> and process Mass Quote Over the <u>selected On-Be</u> using Quote Set ID submi	this test. <u>comp</u> (Not the <u>selected</u> Acknowledgement (35=b <u>half Sendercomp</u> , subm itted in Step 1.	<u>On-Behalf S</u> , 297=0). it an Quote C	enderComp), submit a Mass Quote. Receive	Test	Not Runnin Status Not Teste
again Descr 1 2	if you are currently running t ription Over an <u>Original Sender</u> and process Mass Quote Over the <u>selected On-Be</u> using Quote Set ID submi Over the <u>selected On-Be</u>	this test. <u>comp</u> (Not the <u>selected</u> Acknowledgement (35=b <u>half Sendercomp</u> , subm itted in Step 1. <u>half Sendercomp</u> , receiv	On-Behalf S , 297=0). iit an Quote C ve and proce	enderComp), submit a Mass Quote. Receive Cancel message without Mass Quote Block	Test	Not Runnin

# SCancel on Behalf using Quote Cancellation by Cancel All Quotes without Mass Quote Block

The purpose of this test is to verify that the client system can Cancel on Behalf using cancel all resting quotes without Mass Quote Block and receive and process a Quote Cancel Acknowledgement, including an instrument/instrument group with no resting quotes.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

**To access the Cancel on Behalf - Quote Cancellation by Cancel All Quotes without Mass Quote Block test:** 

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

#### **To run a Cancel on Behalf - Quote Cancellation by Cancel All Quotes without Mass Quote Block test:**

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a Mass Quote (35=i).
- 2. Receive and process Mass Quote Acknowledgement (35=b, 297=0).

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- Over the selected On-Behalf SenderComp, submit a <u>Quote Cancel All</u> (35=Z, 298=4) message without Mass Quote Block.
- 4. Over the selected On-Behalf SenderComp, receive and process Quote Cancel Acknowledgement.
- 5. Over the Original SenderComp, receive and process <u>Quote Cancel Acknowledgement</u> (35=b, 297=4).

Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.

luot	e Block for Pre-Registered Format			
his tes	t could take up to several minutes. Please do not close	the window during the test. Closing window/stopping test requires to	rerun the t	test from step
Purpo	ose			
proce For th	ss a Quote Cancel Acknowledgement, including an instr	ndercomp? represents the iLink session whose orders or Mass Quote		
elect	ted Instrument(s): 00NU2 P2250,10NU2 P1750,30	DNU2 P2250 - 621 Unlock		
	Category	IP		Port
	Incremental Feed A	222.0.0.111	1	11111
	Incremental Feed B	222.0.1.111	1	11111
	Snapshot MBP	222.0.1.111	1	11111
	Snapshot MBO	222.0.1.222		
	Instrument Replay	222.0.1.111	1	11111
	TCP Replay	10.111.111.111		N/A
	Category	Link		
	0,1			
	Templates File:	templates FixBinary.xml		
	Templates File: Press the Start Test button to start or restart a Test. if you are currently running this test.			
again	Press the Start Test button to start or restart a Test.			TART TEST t Not Runnin Status
again	Press the Start Test button to start or restart a Test. if you are currently running this test.	Please do not press the Start Test button	Test	t Not Runnin Status
again Desc	Press the Start Test button to start or restart a Test. if you are currently running this test. ription Over an <u>Original Sendercomp</u> (Not the <u>selecte</u> and process Mass Quote Acknowledgement (35	Please do not press the Start Test button	Test	t Not Runnin
again Desc 1	Press the Start Test button to start or restart a Test. if you are currently running this test. ription Over an <u>Original Sendercomp</u> (Not the <u>selecte</u> and process Mass Quote Acknowledgement (35 Over the <u>selected On-Behalf Sendercomp</u> , su	Please do not press the Start Test button ed <u>On-Behalf SenderComp</u> ), submit a Mass Quote. Receive =b, 297=0).	Test	t Not Runnin Status Not Tester

# Cancel on Behalf using Quote Cancellation by Instrument Group Level with Mass Quote Block

The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at Instrument Group level with Mass Quote Block.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

To access the Cancel on Behalf - Quote Cancellation by Instrument Group Level with Mass Quote Block test:

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

To run a Cancel on Behalf - Quote Cancellation by Instrument Group Level with Mass Quote Block test:

1. Prior to selecting *Start Test*, ensure the selected SenderComp is not Blocked for Mass quotes.

After starting the test, over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a <u>Mass Quote</u> (35=i) message.

2. Receive and process the Mass Quote Acknowledgement (35=b, 297=0) message.

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- 3. Over the selected On-Behalf SenderComp, submit a <u>Quote Cancel</u> (35=Z) message with Mass Quote Block for the instrument group used in Step 1.
- 4. Over the selected On-Behalf SenderComp, receive and process the Quote Cancel Acknowledgement (35=b, 297=3).
- 5. Over the Original SenderComp, receive and process the Quote Cancel Acknowledgement (35=b, 297=3).

Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.

	s of the test: Cancel on Behalf using Quo e Block for Pre-Registered Format	te Cancellation by Instrument Group Le	evel wi	th Mass
his test	t could take up to several minutes. Please do not close the wind	ow during the test. Closing window/stopping test requires to r	rerun the t	est from step
Purpo	se			
	urpose of this test is to verify that the client system can submit a vith Mass Quote Block.	nd process Cancel on Behalf using Mass Quote Cancellation	s at Instru	ment Group
	e purposes of this test, the definition of an ?Original Sendercom ion of ?On-Behalf Sendercomp? is the iLink session that will be		s will be c	anceled. The
elect	ed Instrument(s): 00NU2 P2250,10NU2 P1750,30NU2 P2	250 - 621 Unlock		
	ed Second Instrument(s): 19 - 621 Unlock			
	Category	IP		Port
	Incremental Feed A	222.0.0.111	1	1111
	Incremental Feed B	222.0.1.111	1	1111
	Snapshot MBP	222.0.1.111	1	1111
	Snapshot MBO	222.0.1.222		
	Instrument Replay	222.0.1.111	1	1111
	TCP Replay	10.111.111.111	I	N/A
	Category	Link		
	Templates File:	templates FixBinary.xml		
	Press the Start Test button to start or restart a Test. Please if you are currently running this test.	do not press the Start Test button	S	TART TEST
			Test	Not Runnin
			Flag	Status
Desci	ription			
Desci 1	ription Prior to hitting Start Test, please ensure your Sendercon over an <u>Original Sendercomp</u> (Not the <u>selected On-Br</u> and process Mass Quote Acknowledgement (35=b, 297	ehalf SenderComp), submit a Mass Quote. Receive	٠	Not Teste
	Prior to hitting Start Test, please ensure your Sendercom over an <u>Original Sendercomp</u> (Not the <u>selected On-B</u> d	<u>shalf SenderComp</u> ), submit a Mass Quote. Receive =0).	•	Not Teste
1	Prior to hitting Start Test, please ensure your Sendercon over an <u>Original Sendercomp</u> (Not the <u>selected On-B</u> and process Mass Quote Acknowledgement (35=b, 297 Over the <u>selected On-Behalf Sendercomp</u> , submit a C	<u>ehalf SenderComp</u> ), submit a Mass Quote. Receive =0). nuote Cancel message with Mass Quote Block for the	•	

# Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Block

The purpose of this test is to verify that the client system can Cancel on Behalf using cancel all resting quotes with Mass Quote Block and receive and process a Quote Cancel Acknowledgement, including an instrument / instrument group with no resting quotes.

For the purposes of this test, the definition of an "Original SenderComp" represents the iLink session whose orders or Mass Quotes will be canceled. The definition of "On-Behalf SenderComp" is the iLink session that will be submitting the cancel requests.

To access the Cancel on Behalf - Quote Cancellation by Cancel All Quotes with Mass Quote Block test:

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the START TEST button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

To run a Cancel on Behalf - Quote Cancellation by Cancel All Quotes with Mass Quote Block test:

1. Prior to selecting *Start Test*, ensure the selected SenderComp is not Blocked for Mass quotes.

After starting the test, over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a Mass Quote (35=i).

2. Receive and process the Mass Quote Acknowledgement (35=b, 297=0).

Select (Yes or No) to indicate whether the *Execution Report - Cancel* message was processed.

- 3. Over the selected On-Behalf SenderComp, submit a Quote Cancel All message with Mass Quote Block.
- Over the selected On-Behalf SenderComp, receive and process <u>Quote Cancel Acknowledgement</u> (35=b, 297=4).
   Select (Yes or No) to indicate whether the *Execution Report Cancel* message was processed.
- Over the Original SenderComp, receive and process <u>Quote Cancel Acknowledgement</u> (35=b, 297=4).
   Select (Yes or No) to indicate whether the *Execution Report Cancel* message was processed.

	of the test: Cancel on Behalf using for Pre-Registered Format	Quote Cancellation by Cancel All Quotes v	vith Ma	ss Quote
nis test	could take up to several minutes. Please do not close th	ne window during the test. Closing window/stopping test requires to	rerun the t	est from step1
Purpo	se			
proces For the	s a Quote Cancel Acknowledgement, including an instru	dercomp? represents the iLink session whose orders or Mass Quol		
	ed Instrument(s): 00NU2 P2250,10NU2 P1750,30 ed Second Instrument(s): 19 - 621 Unlock	NU2 P2250 - 621 Unlock		
	Category	IP		Port
	Incremental Feed A	222.0.0.111	1	1111
	Incremental Feed B	222.0.1.111	1	1111
	Snapshot MBP	222.0.1.111	1	1111
	Snapshot MBO	222.0.1.222		
	Instrument Replay	222.0.1.111	1	1111
	TCP Replay	10.111.111.111		N/A
	Category	Link		
	Templates File:	templates FixBinary.xml		
	Press the Start Test button to start or restart a Test. If you are currently running this test.	Please do not press the Start Test button		TART TEST
Descr	iption		Flag	Status
1		dercomp is not Block for Mass quote. After starting the test, <u>IOn-Behalf SenderComp</u> ), submit a Mass Quote. Receive +b, 297=0).	٠	Not Tested
2	Over the selected On-Behalf Sendercomp, sub	mit a Quote Cancel All message with Mass Quote Block.		Not Tested
3	Over the selected On-Behalf Sendercomp, rece	eive and process Quote Cancel Acknowledgement.		Not Tested
	Query the Oxistent Constant and an	cess Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested

# Cancel on Behalf using Quote Cancellation by Instrument Group Level with Mass Quote Unblock

The purpose of this test is to verify that the client system can submit and process Cancel on Behalf using Mass Quote Cancellations at Instrument Group level with Mass Quote Block.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

#### To access the Cancel on Behalf - Quote Cancellation by Instrument Group Level with Mass Quote Unblock test:

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

## Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

#### **To run a Cancel on Behalf - Quote Cancellation by Instrument Group Level with Mass Quote Unblock test:**

1. Prior to selecting Start Test, ensure the selected SenderComp is not Blocked for Mass quotes.

After starting the test, over the selected Original SenderComp, submit a Mass Quote (35=i).

 Over the selected Original SenderComp, receive and process <u>Mass Quote Acknowledgement</u> (35=b, 297=0) message.

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- 3. Over the selected Original SenderComp, submit a second <u>Mass Quote</u> (35=i) with quotes using a different instrument group than what was used in the first Mass Quote.
- Over the selected Original SenderComp, receive and process <u>Mass Quote Acknowledgement</u> (35=b, 297=0) message.

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- 5. Over an On-Behalf SenderComp (Not the selected Original SenderComp), submit a <u>Quote Cancel</u> (35=Z) message with Mass Quote Block for the instrument group used in Step 1.
- 6. Receive and process the <u>Quote Cancel Acknowledgement</u> (35=b, 297=3) message.

Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.

- Over the selected Original SenderComp, receive and process the <u>Quote Cancel Acknowledgement</u> (35=b, 297=3) message.
- 8. Over the selected Original SenderComp, submit a Mass Quote (35=i) using the same instrument group used in Step <u>1</u> with Mass Quote Unblock.
- 9. Over the Original SenderComp, receive and process Mass Quote Acknowledgement (35=b, 297=0).

uot	s of the test: Cancel on Behalf using Quot e Unblock for Pre-Registered Format			
		w during the test. Closing window/stopping test requires to re	erun me i	lest from step i
level v For th	urpose of this test is to verify that the client system can submit an with Mass Quote Block. e purposes of this test, the definition of an ?Original Sendercomp tion of ?On-Behalf Sendercomp? is the iLink session that will be s	? represents the iLink session whose orders or Mass Quotes		
	ted Instrument(s): 00NU2 P2250,10NU2 P1750,30NU2 P2 ted Second Instrument(s): 19 - 621 Unlock	250 - 621 Unlock		
	Category	IP		Port
	Incremental Feed A	222.0.0.111	1	1111
	Incremental Feed B	222.0.1.111	1	1111
	Snapshot MBP	222.0.1.111	1	1111
	Snapshot MBO	222.0.1.222	1	1111
	Instrument Replay	222.0.1.111	1	1111
	TCP Replay	10.111.111.111		1111
	Category	Link		
	Templates File: Press the Start Test button to start or restart a Test. Please of if you are currently running this test.	templates FixBinary.xml		TART TEST
again	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.	templates FixBinary.xml	Test	t Not Running
again	Press the Start Test button to start or restart a Test. Please of	templates FixBinary.xml		
again	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.	templates FixBinary.xml do not press the Start Test button up is not Block for Mass quote. After starting the test,	Test	t Not Running
again Desc	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.	templates FixBinary.xml do not press the Start Test button up is not Block for Mass quote. After starting the test, s Quote.	Test	t Not Running Status
again Desc 1	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.	templates FixBinary.xml do not press the Start Test button up is not Block for Mass quote. After starting the test, s Quote. process Mass Quote Acknowledgement. product with quotes using a different	Test	Not Running Status Not Tested
again Desc 1 2	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.  ription Prior to hitting Start Test, please ensure your Sendercomp over the <u>selected Original Sendercomp</u> , submit a Mass Over the <u>selected Original Sendercomp</u> , receive and p Over the <u>selected Original Sendercomp</u> , submit a seco	templates FixBinary.xml do not press the Start Test button up is not Block for Mass quote. After starting the test, s Quote. process Mass Quote Acknowledgement. products using a different uote.	Test	t Not Running Status Not Tested Not Tested
again Desc 1 2 3	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.  ription Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass Over the <u>selected Original Sendercomp</u> , submit a seco instrument group than what was used in the first Mass Q	templates         FixBinary.xml           do not press the Start Test button	Test	t Not Running Status Not Tested Not Tested
again Desc 1 2 3 4	Press the Start Test button to start or restart a Test. Please of if you are currently running this test. Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass Over the <u>selected Original Sendercomp</u> , receive and p Over the <u>selected Original Sendercomp</u> , receive and p	templates FixBinary.xml do not press the Start Test button ap is not Block for Mass quote. After starting the test, s Quote. process Mass Quote Acknowledgement. process Mass Quote with quotes using a different uote. process Mass Quote Acknowledgement. ginal SenderComp), submit a Quote Cancel p used in Step 1. Receive and process Quote Cancel	Test	Not Running Status Not Tested Not Tested Not Tested Not Tested
again Desc 1 2 3 4 5	Press the Start Test button to start or restart a Test. Please of if you are currently running this test. Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass Over the <u>selected Original Sendercomp</u> , submit a sect instrument group than what was used in the first Mass Q Over the <u>selected Original Sendercomp</u> , submit a sect instrument group than what was used in the first Mass Q Over the <u>selected Original Sendercomp</u> , receive and p Over an <u>On-Behalf Sendercomp</u> (Not the <u>selected Origi</u> message with Mass Quote Block for the instrument group Acknowledgement (35=b, 297=3).	templates       FixBinary.xml         do not press the Start Test button         ap is not Block for Mass quote. After starting the test, s Quote.         process Mass Quote Acknowledgement.         and Mass Quote with quotes using a different uote.         process Mass Quote Acknowledgement.         ap is not Block for Mass quote subject and generation of the test of	Test	t Not Running Status Not Tested Not Tested Not Tested Not Tested

# Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock

The purpose of this test is to verify that the client system can Cancel on Behalf using cancel all resting quotes with Mass Quote Block and receive and process a Quote Cancel Acknowledgement, including an instrument/instrument group with no resting quotes.

For the purposes of this test, the definition of an *Original SenderComp* represents the iLink session whose orders or Mass Quotes will be canceled. The definition of *On-Behalf SenderComp* is the iLink session that will submit the cancel requests.

To access the Cancel on Behalf - Quote Cancellation by Cancel All Quotes with Mass Quote Unblock test:

- 1. Select a SenderComp from the drop-down and select ASSIGN if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

#### **To run a Cancel on Behalf - Quote Cancellation by Cancel All Quotes with Mass Quote Unblock test:**

1. Prior to selecting Start Test, ensure the selected SenderComp is not Blocked for Mass quotes.

After starting the test, over the selected Original SenderComp, submit a Mass Quote (35=i) message.

 Over the selected Original SenderComp, receive and process the <u>Mass Quote Acknowledgement</u> (35=b, 297=0) message.

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- 3. Over the selected Original SenderComp, submit a second a <u>Mass Quote</u> (35=i) message with quotes using a different instrument group than the first Mass Quote (step <u>1</u>).
- Over the selected Original SenderComp, receive and process the <u>Mass Quote Acknowledgement</u> (35=b, 297=0) message.

Select (Yes or No) to indicate whether the Mass Quote Acknowledgement message was processed.

- Over the On-Behalf SenderComp (Not the selected Original SenderComp), submit a <u>Quote Cancel All</u> (35=Z, 298=4) message with Mass Quote Block.
- 6. Receive and process the <u>Quote Cancel Acknowledgement</u> (35=b, 297=4) message.

Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.

- Over the Original SenderComp, receive and process the <u>Quote Cancel Acknowledgement</u> (35=b, 297=4) message. Select (Yes or No) to indicate whether the Quote Cancel Acknowledgement message was processed.
- Over the selected Original SenderComp, submit a <u>Mass Quote</u> (35=i) message using the same instrument group used in Step <u>1</u> with Mass Quote Unblock.
- Over the selected Original SenderComp, receive and process <u>Mass Quote Acknowledgement</u> (35=b, 297=0) message.
- 10. Over the selected Original SenderComp, submit a Mass Quote from the same instrument group used in Step <u>3</u> with Mass Quote Unblock.
- Over the selected Original SenderComp, receive and process <u>Mass Quote Acknowledgement</u> (35=b, 297=0) message.

	s of the test: Cancel on Behalf using Quot ock for Pre-Registered Format	e Cancellation by Cancel All Quotes with	n Mas	ss Quot
his tes	st could take up to several minutes. Please do not close the windo	w during the test. Closing window/stopping test requires to reru	un the t	est from ste
Purpo The p	ose ourpose of this test is to verify that the client system can Cancel or	n Behalf using cancel all resting quotes with Mass Quote Block	and rec	ceive and
proce For th	ss'a Quote Cancel Acknowledgement, including an instrument/ins the purposes of this test, the definition of an ?Original Sendercomp tion of ?On-Behalf Sendercomp? is the iLink session that will be s	strument group with no resting quotes. ? represents the iLink session whose orders or Mass Quotes w		
	ted Instrument(s): 00NU2 P2250,10NU2 P1750,30NU2 P2;	250 - 621 Unlock		
	Category	IP	F	Port
	Incremental Feed A	222.0.0.111		1111
	Incremental Feed B	222.0.1.111		1111
	Snapshot MBP	222.0.1.111		1111
	Snapshot MBO	222.0.1.222		
	Instrument Replay	222.0.1.111	1	1111
	TCP Replay	10.111.111.111		N/A
	Category	Link		
	Templates File:	templates FixBinary.xml		
again	Press the Start Test button to start or restart a Test. Please of if you are currently running this test.			Not Runni
again	if you are currently running this test. ription Prior to hitting Start Test, please ensure your Sendercom	ip is not Block for Mass quote. After starting the test,	Test	Not Runni Status
again Desc 1	rif you are currently running this test. rription Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass	ip is not Block for Mass quote. After starting the test, s Quote.	Test	Not Runni Status Not Test
again Desc	if you are currently running this test. ription Prior to hitting Start Test, please ensure your Sendercom	ip is not Block for Mass quote. After starting the test, s Quote.	Test	Not Runni Status Not Test
again Desc 1	rif you are currently running this test. rription Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass	p is not Block for Mass quote. After starting the test, s Quote. process Mass Quote Acknowledgement. ond Mass Quote with quotes using a different	Test	Not Runni Status Not Test
Desc 1 2	a if you are currently running this test. cription Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass Over the <u>selected Original Sendercomp</u> , receive and p Over the <u>selected Original Sendercomp</u> , submit a second	p is not Block for Mass quote. After starting the test, s Quote. rocess Mass Quote Acknowledgement. ond Mass Quote with quotes using a different uote.	Test	Not Runni Status Not Test Not Test
again Desc 1 2 3	nif you are currently running this test. A prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass Over the <u>selected Original Sendercomp</u> , receive and p Over the <u>selected Original Sendercomp</u> , submit a secon instrument group than what was used in the first Mass Q	p is not Block for Mass quote. After starting the test, s Quote. rocess Mass Quote Acknowledgement. ond Mass Quote with quotes using a different uote. rocess Mass Quote Acknowledgement. ginal SenderComp), submit a Quote Cancel All	Test	Not Runni Status Not Teste Not Teste Not Teste
again Desc 1 2 3 4	<ul> <li>if you are currently running this test.</li> <li>cription</li> <li>Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u>, submit a Mass</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, submit a secc instrument group than what was used in the first Mass Q</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>Selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>On-Behalf Sendercomp</u> (Not the <u>selected Original Sendercomp</u>)</li> </ul>	p is not Block for Mass quote. After starting the test, s Quote. rocess Mass Quote Acknowledgement. ond Mass Quote with quotes using a different uote. rocess Mass Quote Acknowledgement. iginal SenderComp), submit a Quote Cancel All Quote Cancel Acknowledgement (35=b, 297=4).	Test	Not Runni Status Not Teste Not Teste Not Teste Not Teste
again Desc 1 2 3 4 5	<ul> <li>if you are currently running this test.</li> <li>cription</li> <li>Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u>, submit a Mass</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, submit a seconstrument group than what was used in the first Mass Q</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, submit a seconstrument group than what was used in the first Mass Q</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>Selected Original Sendercomp</u> (Not the <u>selected Original Sendercomp</u>)</li> </ul>	Ip is not Block for Mass quote. After starting the test, s Quote.         irocess Mass Quote Acknowledgement.         ond Mass Quote with quotes using a different uote.         irocess Mass Quote Acknowledgement.         irocess Mass Quote Acknowledgement.         irocess Mass Quote Acknowledgement.         irocess Mass Quote Acknowledgement.         ind Mass Quote Acknowledgement.	Test	Not Runni Status Not Teste Not Teste Not Teste Not Teste Not Teste
again Desc 1 2 3 4 5 6	<ul> <li>if you are currently running this test.</li> <li>cription</li> <li>Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u>, submit a Mass</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, submit a secc instrument group than what was used in the first Mass Q</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>Selected Original Sendercomp</u>, receive and p</li> <li>Over the <u>On-Behalf Sendercomp</u> (Not the <u>selected Original Sendercomp</u>, receive and process Q</li> <li>Over the <u>Original Sendercomp</u>, receive and process Q</li> <li>Over the <u>selected Original Sendercomp</u>, submit a Mass</li> </ul>	p is not Block for Mass quote. After starting the test, s Quote. process Mass Quote Acknowledgement. and Mass Quote with quotes using a different uote. process Mass Quote Acknowledgement. <b>iginal SenderComp</b> ), submit a Quote Cancel All Quote Cancel Acknowledgement (35=b, 297=4). uote Cancel Acknowledgement. is Quote using the same instrument group used in	Test	Not Runni Status Not Teste Not Teste Not Teste Not Teste Not Teste
again Desc 1 2 3 4 5 6 7	if you are currently running this test.         iription         Prior to hitting Start Test, please ensure your Sendercom over the <u>selected Original Sendercomp</u> , submit a Mass         Over the <u>selected Original Sendercomp</u> , receive and p         Over the <u>selected Original Sendercomp</u> , submit a secc instrument group than what was used in the first Mass Q         Over the <u>selected Original Sendercomp</u> , receive and p         Over the <u>selected Original Sendercomp</u> , receive and p         Over the <u>selected Original Sendercomp</u> , receive and p         Over the <u>On-Behalf Sendercomp</u> (Not the <u>selected Ori</u> message with Mass Quote Block. Receive and process Q         Over the <u>Original Sendercomp</u> , receive and process Q         Over the <u>selected Original Sendercomp</u> , submit a Mass         Over the <u>Original Sendercomp</u> , receive and process Q         Over the <u>selected Original Sendercomp</u> , submit a Mass         Step 1 with Mass Quote Unblock.	Ip is not Block for Mass quote. After starting the test, s Quote.         Irrocess Mass Quote Acknowledgement.         Ind Mass Quote with quotes using a different uote.         Irrocess Mass Quote Acknowledgement.         Irrocess Mass Quote Acknowledgement.         Irrocess Mass Quote Acknowledgement.         Irrocess Mass Quote Acknowledgement.         Interference         Interference	Test	ART TEST Not Runni Status Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste

# Order Status Request with Cancel on Behalf

The Purpose of this test is to verify that customer application can submit Order Status Request (35=H) and receive Execution Report - Status (35=8, 150=I) when obtaining status for the order with Cancel on Behalf info.

For the purposes of this test, the definition of an "Original SenderComp" represents the iLink session whose orders or Mass Quotes will be canceled. The definition of "On-Behalf SenderComp" is the iLink session that will be submitting the cancel requests.

#### To access the Cancel on Behalf - Order Status Request with Cancel on Behalf test:

 $\triangleright$ 

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if an Instrument is not already assigned.
- 2. From the Instrument(s) drop-down, Select the desired instrument if it is not already locked.

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

3. Select the **START TEST** button.

**Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

### Pre-Registered or On-Demand Format

This test is used for both Pre-Registered and On-Demand formats. The below instructions show the Pre-Registered format.

#### To run a Cancel on Behalf - Order Status Request with Cancel on Behalf test:

- 1. Over an Original SenderComp (Not the selected On-Behalf SenderComp), submit a *Day Limit Order* (35=D) message.
- Receive and process <u>Execution Report New Order</u> message (35=8, 39=0).
   Select (Yes or No) to indicate whether the <u>Execution Report New Order</u> message was processed.
- 3. Over the selected On-Behalf SenderComp, submit an Order Cancel Request (35=F) to cancel the order in Step 1.
- 4. Over the selected On-Behalf SenderComp, receive and process *Execution Report Cancel* (35=8, 39=4) message.
- Over the Original SenderComp, receive and process <u>Execution Report Cancel</u> message (35=8, 39=4).
   Select (Yes or No) to indicate whether the <u>Execution Report Cancel</u> message was processed.
- 6. Over the selected On-Behalf SenderComp, send an Order Status Request (35=H) message for the order in step 1.
- Over the selected On-Behalf SenderComp, receive and process <u>Execution Report Status</u> (35=8 & 150=I).
   Select (Yes or No) to indicate whether the *Order Status Request* message was processed.
- 8. Over the Original SenderComp, send an Order Status Request (35=H) message for the order in step 1.
- Receive and process <u>Execution Report Status</u> (35=8 & 150=I).

Select (Yes or No) to indicate whether the Order Status Request message was processed.

steps	of the test: Order Status Request	with Cancel on Behalf for Pre-Registered For	mat	
his test	could take up to several minutes. Please do not close	the window during the test. Closing window/stopping test requires to re	erun the t	test from ste
Purpo	se			
150=I) For the	when obtaining status for the order with Cancel on Be	endercomp? represents the iLink session whose orders or Mass Quotes		
Select	ed Instrument(s): 0NDQ2,0NDG3,0NDQ2-0NDG3	B - 604 Unlock		
	Category	IP		Port
	Incremental Feed A	222.0.0.111	1	11111
	Incremental Feed B	222.0.0.111		11111
	Snapshot MBP	222.0.1.111		1111
	Snapshot MBO	222.0.1.222		
	Instrument Replay	222.0.1.111	1	1111
	TCP Replay	10.111.111		N/A
	Category	Link		
	Templates File:	templates FixBinary.xml		
	Press the Start Test button to start or restart a Tes if you are currently running this test.			
again				
again	if you are currently running this test.	t. Please do not press the Start Test button	Test	t Not Runni Status
again Descr	if you are currently running this test. iption Over an <u>Original Sendercomp</u> (Not the <u>select</u> message. Receive and process Execution Rep	t. Please do not press the Start Test button	Test	t Not Runni Status Not Teste
again Descr 1	if you are currently running this test. iption Over an <u>Original Sendercomp</u> (Not the <u>select</u> message. Receive and process Execution Rep Over the <u>selected On-Behalf Sendercomp</u> , su	t. Please do not press the Start Test button ted <u>On-Behalf SenderComp</u> ), submit a Day Limit Order ort - New Order message (35=8, 39=0).	Test	t Not Runni Status Not Teste Not Teste
again Descr 1 2	if you are currently running this test. iption Over an <u>Original Sendercomp</u> (Not the <u>select</u> message. Receive and process Execution Rep Over the <u>selected On-Behalf Sendercomp</u> , so Over the <u>selected On-Behalf Sendercomp</u> , re	t. Please do not press the Start Test button ted <u>On-Behalf SenderComp</u> ), submit a Day Limit Order ort - New Order message (35=8, 39=0). ubmit an Order Cancel Request to cancel the order in Step 1.	Test	IART TEST t Not Runnin Status Not Teste Not Teste Not Teste
again Descr 1 2 3	if you are currently running this test. iption Over an <u>Original Sendercomp</u> (Not the <u>select</u> message. Receive and process Execution Rep Over the <u>selected On-Behalf Sendercomp</u> , se Over the <u>selected On-Behalf Sendercomp</u> , receive and p	t. Please do not press the Start Test button ted On-Behalf SenderComp), submit a Day Limit Order ort - New Order message (35=8, 39=0). Jobmit an Order Cancel Request to cancel the order in Step 1. teceive and process Execution Report - Cancel message.	Test	t Not Runni Status Not Teste Not Teste
again Descr 1 2 3 4	if you are currently running this test. iption Over an <u>Original Sendercomp</u> (Not the <u>select</u> message. Receive and process Execution Rep Over the <u>selected On-Behalf Sendercomp</u> , so Over the <u>selected On-Behalf Sendercomp</u> , receive and p Over the <u>Original Sendercomp</u> , receive and p Over the <u>selected On-Behalf Sendercomp</u> , so step 1.	t. Please do not press the Start Test button ted <u>On-Behalf SenderComp</u> ), submit a Day Limit Order ort - New Order message (35=8, 39=0). ubmit an Order Cancel Request to cancel the order in Step 1. treceive and process Execution Report - Cancel message. rocess Execution Report - Cancel message (35=8, 39=4).	Test	t Not Runni Status Not Teste Not Teste Not Teste