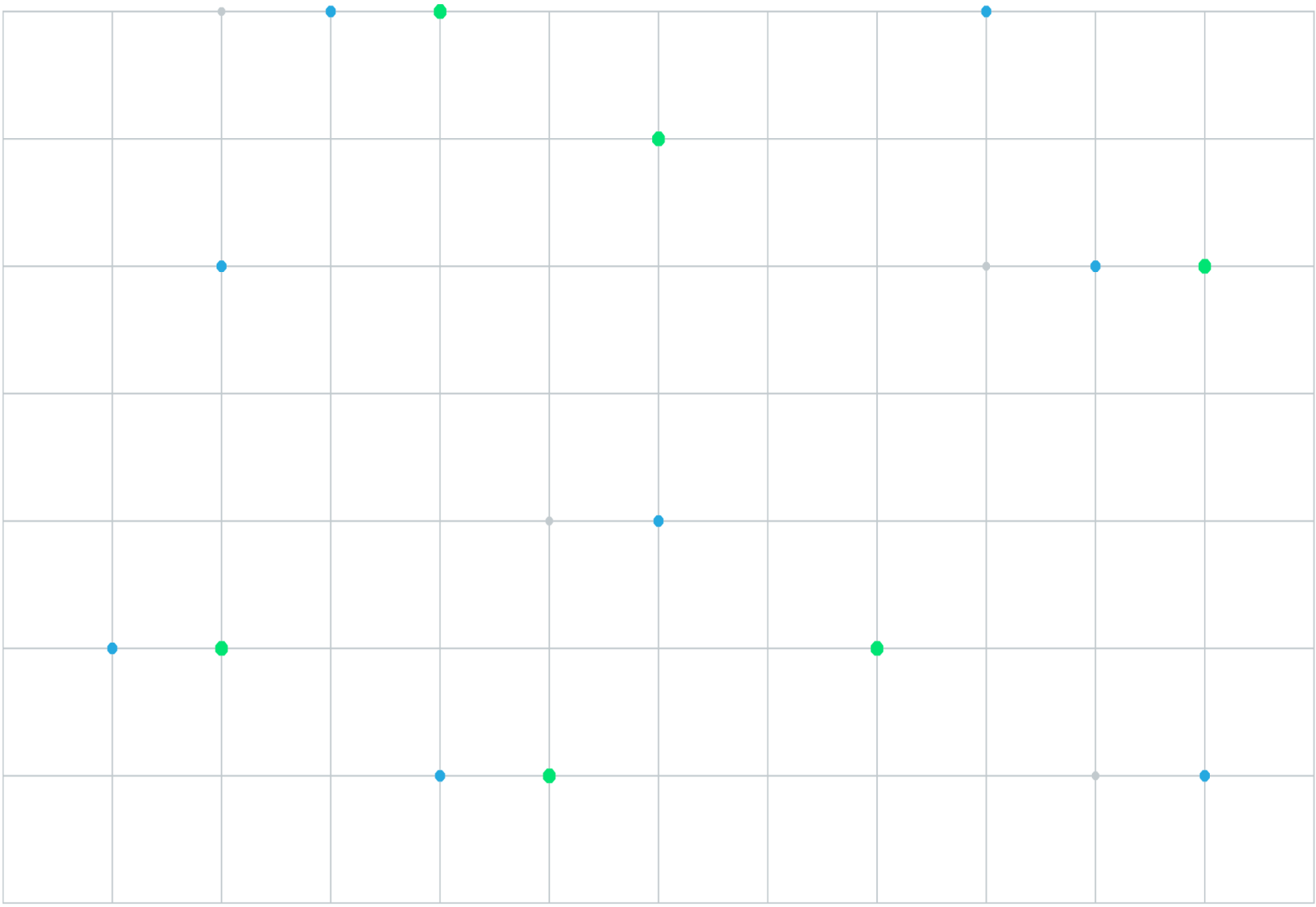
CME Group

AutoCert+ Cancel and Cancel/Replace by Client Order ID User Manual

12 August 2022



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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 iLink 3 Order Entry test cases for customer firms that certified for iLink 3 Order Entry for Futures & Options to use the optional *Cancel / Cancel-Replace by Client Order ID* Globex functionality by performing additional certification to support this new feature.

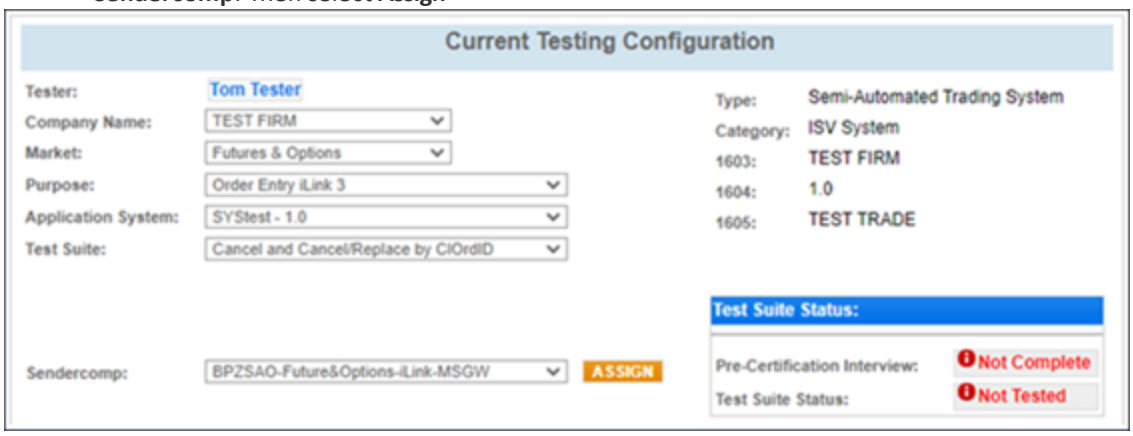
To access and navigate AutoCert+:

1. Log into the automated certification tool.
2. Review general AutoCert+ test suite navigation and general interview information.

   Access the Cancel and Cancel / Replace by Client Order ID 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 and Cancel / Replace by ClOrdID
   - **Sendercomp**: Then select **Assign**



3. Complete the Interview for this test suite.
4. Complete applicable test cases.
5. Complete the certification process from the Post Certification tab.

What's New

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

Date	Topic	Description
19 October 2022	Getting Started	Removed reference to 'New Release' environment
12 August 2022	All	Initial release

Interview

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

To complete the interview:

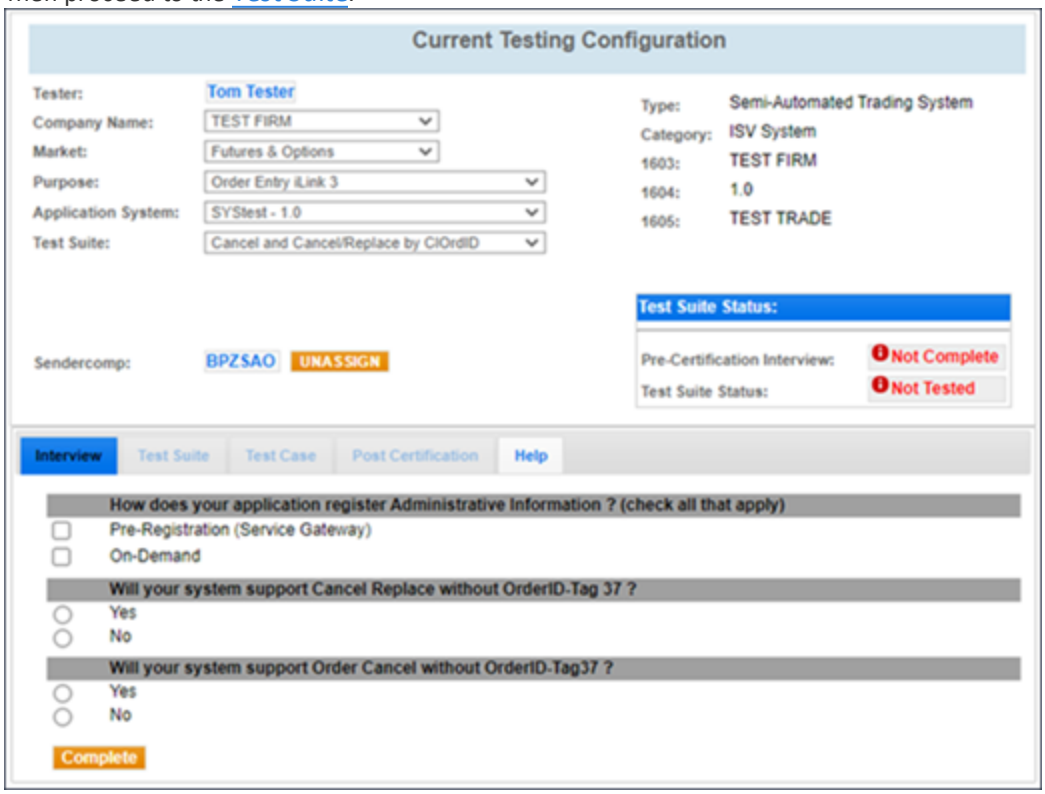
Answer each question and click the" **Complete**" button when finished.

- How does your application register Administrative Information? (check all that apply)
- Will your system support Cancel Replace without OrderID-Tag 37?

  If Yes is selected, Order Cancel-Replace (pre-registered / on-demand) is mandatory.
- Will your system support Order Cancel without OrderID-Tag37?

  If Yes is selected, Order Cancel (pre-registered / on-demand) is mandatory.

Then proceed to the Test Suite.



Test Suite

This section contains information on the supplemental iLink 3 tests.

Use and certify *pre-register* **or** *on-demand* test(s).

- Order Cancel Replace without OrderID
- Order Cancel without OrderID

Order Cancel Replace without OrderID

The purpose of this test is to verify the client system can submit a New - Day Limit Order message, then send an Order Cancel-Replace Request message without providing an OrderID and receive and Execution Report - Modify message.

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

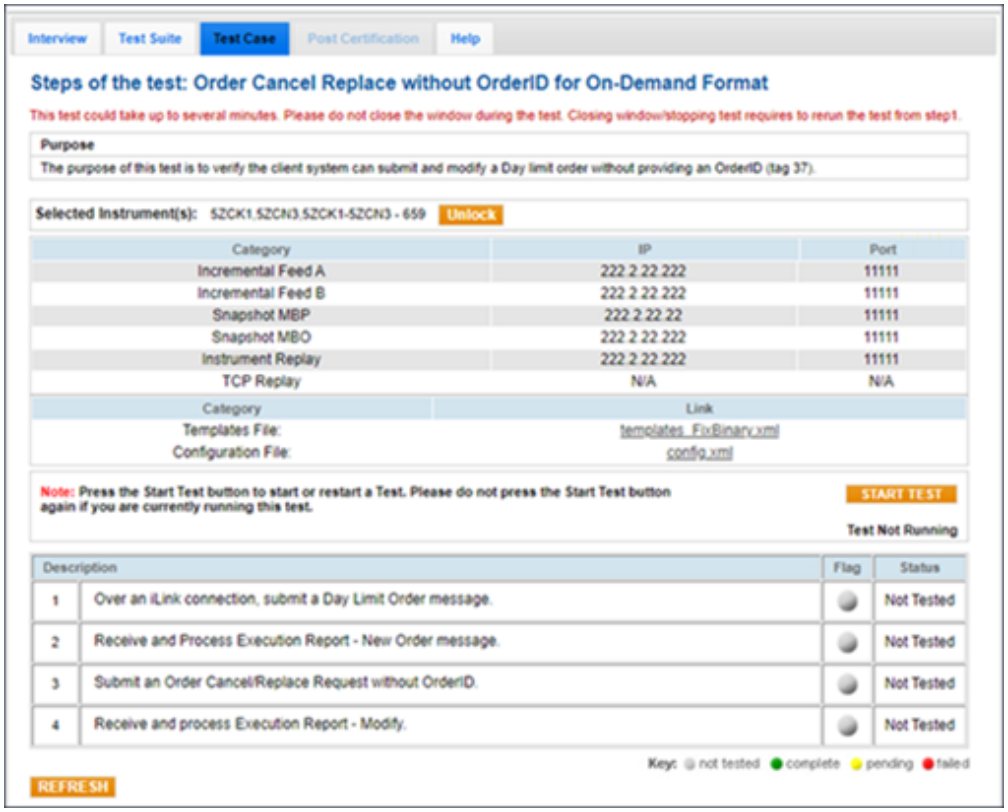
> **Note**: DO NOT select the START TEST button once the test is in progress. If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

Pre-Registered or On-Demand Format

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

To run a Order Cancel Replace without OrderID test:

1. Over an iLink connection submit a Day Limit Order Message [35=D | tag 40-OrderType=2 (Limit order) | tag 59-TimeInForce=0 (Day)].
2. Receive and Process the Execution Report - New Order Message (35=8, 39=0).
3. Submit and Order Cancel / Replace Request without OrderID Message (35=G | tag 11-ClOrdID).
4. Receive and process an Execution Report - Modify Message (35=8, 39=5).


Interview
Test Suite
Test Case
Post Certification
Help
Steps of the test: Order Cancel Replace without OrderID for On-Demand 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 the test from step1.
Purpose
The purpose of this test is to verify the client system can submit and modify a Day limit order without providing an OrderID (tag 37).
Selected Instrument(s): 5ZCK1,5ZCN3,5ZCK1-5ZCN3 - 659
Unlock
Category
IP
Port
Incremental Feed A
222.2.22.222
11111
Incremental Feed B
222.2.22.222
11111
Snapshot MBP
222.2.22.22
11111
Snapshot MBO
222.2.22.222
11111
Instrument Replay
222.2.22.222
11111
TCP Replay
N/A
N/A
Category
Link
Templates File:
templates_FixBinary.xml
Configuration File:
config.xml
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Test Not Running
Description
Flag
Status
1
Over an iLink connection, submit a Day Limit Order message.
Not Tested
2
Receive and Process Execution Report - New Order message.
Not Tested
3
Submit an Order Cancel/Replace Request without OrderID.
Not Tested
4
Receive and process Execution Report - Modify.
Not Tested
Key: not tested complete pending failed
REFRESH

Order Cancel without OrderID

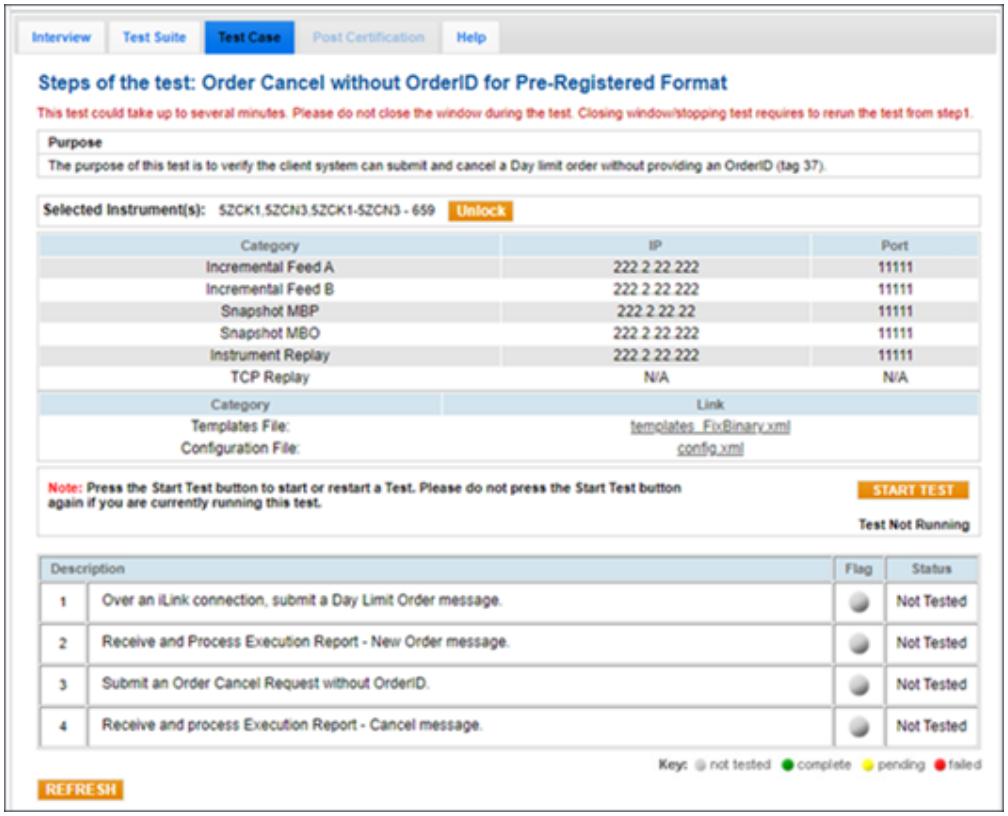
The purpose of this test is to verify the client system can submit a New - Day Limit Order message, then send an Order Cancel Request message without providing an OrderID and receive and Execution Report - Cancel message.

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.
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 Order Cancel without OrderID test:

1. Over an iLink connection submit a New Day Limit Order Message [35=D | tag 40-OrderType=2 (Limit order) | tag 59-TimeInForce=0 (Day) | tag 1505-PartyDetailsListReqID].
2. Receive and Process the Execution Report - New Order Message (35=8, 39=0).
3. Submit and Order Cancel Request without OrderID Message (35=F | tag 11-ClOrdID).
4. Receive and process an Execution Report - Cancel Message (35=8, 39=4).