

AutoCert+ iLink 3.x (External Binary) for Convenience Gateway User Manual

October 9, 2024



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Table of Contents

Getting Started	7
What's New	8
Interview	8
Session Layer Management Tests	12
Primary Gateway Connection Enforcement Test	12
Beginning of Week Logon	13
Beginning of the Week Connection with GT Orders for On-Demand Format test	14
Mid week Connection / Rotation	16
Mid week Connection (Binding without Initialization) for Pre-Registered / On-Demand Format	16
Mid-week Connection for Mass Quote Systems (Binding without Initialization) for Pre-Registered / On-Demand Format	17
Mid week Connection (Initialization and Binding) with New UUID for Pre-Registered / On-Demand Format	19
Mid-week Connection (Initialization and Binding) with New UUID for Mass Quote Systems using Pre-Registered / On-Demand Format	21
Mid Week Key Rotation	23
Re-Setting UUID	24
Verify Sequence Warning KeepAliveInterval Lapsing Procedure / Methodology	25
Message Gap Tests	26
Processing Message Gaps of More than 2500 Messages for Pre-Registered / On-Demand Format	27
Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using Pre-Registered / On-Demand Format	28
Receiving and Processing Multiple Gaps for Pre-Registered / On-Demand Format	30
Receiving and Processing Multiple Gaps (Mass Quote) for Pre-Registered / On-Demand Format	31
Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK orders) for Pre-Registered / On-Demand Format	33
Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK orders) for Pre-Registered / On-Demand Format	35
Bi-Directional Gap Scenario (Resend Mass Quotes) for Pre-Registered Format / On-Demand Format	37
Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) for Pre-Registered / On-Demand Format	39
Processing Real-Time Messages	41
Process real-time messages during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format	41
Process real-time messages for FAK during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format	43
Process real-time Mass Quote messages during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format	44
Business Layer Tests	47
Market Limit / Order Tests	47

Market-Limit Order Test for Pre-Registered Format / On-Demand Format	47
Market Order Test for Pre-Registered Format /On-Demand Format	48
Stop Limit / Order Tests	50
Stop Limit Order Test for Pre-Registered / On-Demand Format	50
Stop Order Test for Pre-Registered / On-Demand Format	52
Give-Up Order with Pre-registered / On-demand administrative Give-Up information	54
Outright Complete Order Test for Pre-Registered Format / On-Demand Format	56
Spread Complete Order Test for Pre-Registered / On-Demand Format	58
Manage GTC / GTD Order LifeTime for Pre-Registered / On-Demand Format	61
FAK Order Test for Pre-Registered / On-Demand Format	63
Order Cancel / Cancel-Replace Tests	65
Multiple Cancel Replace for Pre-Registered / On-Demand Format	65
Cancel-Replace with IFM for Pre-Registered / On-Demand Format	67
Order Cancel Replace without OrderID for Pre-Registered / On-Demand Format	68
Order Cancel without OrderID for Pre-Registered / On-Demand Format	69
Manage Route-Through for Pre-Registered / On-Demand Format	70
Manage Minimum Quantity	72
Manage Minimum Quantity for Pre-Registered / On-Demand Format	72
Manage Maximum Quantity Display for Pre-Registered / On-Demand Format	74
Manage Maximum Quantity Display with Cancel-Replace for Pre-Registered / On-Demand Format	75
Manual Order Indicator Tests	77
Manual Order Indicator for Manual System for Pre-Registered / On-Demand Format	78
Manual Order Indicator for Manual System (Mass Quotes) for Pre-Registered / On-Demand Format	78
Manual Order Indicator for ATS System for Pre-Registered / On-Demand Format	79
Manual Order Indicator for ATS System (Mass Quotes) for Pre-Registered / On-Demand Format	80
Manual Order Indicator for Semi Automated System for Pre-Registered / On-Demand Format	81
Manual Order Indicator for Semi Automated System (Mass Quotes) for Pre-Registered / On-Demand Format	82
Processing Rejects Test for Pre-Registered / On-Demand Format	83
Create a Covered option contract and send an order on the new contract for Pre-Registered / On-Demand Format	85
Create a Combo option contract and send an order on the new contract for Pre-Registered / On-Demand Format	87
Process a Business-Level Reject message for Pre-Registered / On-Demand Format	89
Process a Security Definition Reject in response to a Security Definition Request for Pre-Registered / On-Demand Format	90
Send an order on an existing UDS for Pre-Registered / On-Demand Format	91
Create a recursive UDS contract and send an order on the new contract for Pre-Registered / On-Demand Format	92
Mass Quote Submission for Pre-Registered / On-Demand Format	94
Modify Quote Price and Quantity for Pre-Registered / On-Demand Format	96
Quote Cancellation Tests	98
Quote Cancellation - Instrument Level for Pre-Registered / On-Demand Format	98

Quote Cancellation - Instrument Group Level for Pre-Registered / On-Demand Format ..	100
Quote Cancellation - Quote Set ID Level for Pre-Registered / On-Demand Format	102
Quote Cancellation - Cancel All Quotes for Pre-Registered / On-Demand Format	103
Unsolicited Quote Cancellations for Pre-Registered / On-Demand Format	104
Mass Quote Protection Tests	107
Mass Quote Protection for Pre-Registered / On-Demand Format	108
Send a Mass Quote message on one or more UDS contracts	111
Request for Cross Message Tests	112
Request for Cross Message (Equity) for Pre-Registered / On-Demand Format	113
Request for Cross Message (non-Equity) for Pre-Registered / On-Demand Format	114
Request for Cross Rejection	115
Committed Cross	116
Committed Cross (C-Cross) order submission for Pre-Registered / On-Demand Format ..	117
Committed Cross (C-Cross) Rejection for Pre-Registered / On-Demand Format	118
Cross Order Cancel for Pre-Registered / On-Demand Format	119
iLink Order Mass Action Request	121
iLink Order Mass Action Request by Market Segment ID for Pre-Registered / On-	
Demand Format	121
iLink Order Mass Action Request by Instrument Group for Pre-Registered / On-Demand	
Format	123
iLink Order Mass Action Request by Instrument for Pre-Registered / On-Demand	
Format	125
iLink Order Status Request for Pre-Registered / On-Demand Format	127
iLink Order Mass Status Request for all working orders	129
iLink Order Mass Status Request for all working orders for an instrument group for Pre-	
Registered / On-Demand Format	129
iLink Order Mass Status Request for all working orders for an instrument for Pre-	
Registered / On-Demand Format	131
iLink Order Mass Status Request for all working orders for Pre-Registered / On-Demand	
Format	132
Support MOSR functionality for a particular market segment tests	134
Quote Request Test	136
Pre-registration of administrative information in Service Gateway for Pre-Registered	
Format	137
Cancel on Behalf (COB) using Order Cancel Request	138
Cancel on Behalf (COB) using Order Mass Action Request	140
COB using Order Mass Action Request by Market Segment ID	141
COB using Order Mass Action Request by Instrument Group	142
COB using Order Mass Action Request by Instrument	144
Cancel on Behalf using Quote Cancellation	146
COB using Quote Cancellation by Cancel All Quotes without Mass Quote Block for Pre-	
Registered / On-Demand Format test	147
COB using Quote Cancellation by Cancel All Quotes with Mass Quote Block for Pre-	
Registered / On-Demand Format test	148
COB using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock for Pre-	
Registered / On-Demand Format test	150
Order Status Request with Cancel on Behalf	153

Failover Tests	156
Failover from Primary to Backup Components	156
Failover from Primary to Backup - Binding without Initialization	156
Failover from Primary to Backup - Initialization and Binding Test	159
Failover from primary to backup Components for Mass Quoting Systems	163
Failover from primary to backup Components for Mass Quoting Systems - Binding without Initialization	163
Failover from primary to backup Components for Mass Quoting Systems - Initialization and Binding Tests	166

Getting Started

The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through 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 they complete 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.

To run and navigate AutoCert+:

1. [Log in](#) to the automated certification tool.
2. Review general AutoCert+ test suite [navigation](#) and [general interview](#) information.
3. Navigate to the AutoCert+ iLink 3.x (External Binary) for Convenience Gateway test suite.

The screenshot shows the 'Current Testing Configuration' form. It includes fields for Tester (Tommy Tester), Company Name (QA), Market (Futures & Options), Purpose (Order Entry iLink 3 CGW), Application System (12345), and Test Suite (iLink 3.x for CGW). There is a red note stating 'NOTE: This test suite utilizes the NEWRELEASE environment.' Below these fields is a 'Sendercomp' dropdown and an 'ASSIGN' button. On the right, there are fields for Type (Automated Trading System), Category (Broker System), and a table with values for 1603 (12345), 1604 (1), and 1605. At the bottom right, there is a 'Test Suite Status' section showing 'Pre-Certification Interview' as 'Complete' and 'Test Suite Status' as 'Not Tested'.

- a. **Tester:** Automatically selected based on the logged in user
 - b. Select a **Company Name**
 - c. **Market:** Futures & Options
 - d. **Purpose:** Order Entry iLink 3 CGW
 - e. Select an **Application System**. Use the refresh () button to update the list to include recently created Application Systems.
 - f. **Test Suite:** iLink 3.x for CGW
 - g. Select a **Sendercomp**, then select **ASSIGN**.
4. Complete the [Interview](#) for this test suite.
Available test cases are determined by interview question responses.
 5. Complete available test cases:

- [Session Layer](#)
- [Business Layer](#)
- [Failover](#)

6. Complete the certification process from the [Post Certification](#) tab.

What's New

The list below illustrates the updates made to the AutoCert+ iLink 3.x (External Binary) for Convenience Gateway Help system.

Date	Topic	Description
October 9, 2024	Mass Quote	updated due to mass quote protection functionality update
March 26, 2023	All	initial release

Interview

The interview consists of a series of questions about your trading application and products. You must complete the pre-certification interview before running the test cases.

 **Note:** FOK functionality is not available for Futures and Options.

 **To complete the interview:**

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

Based on your responses, certain tests are required and others are optional.

Interview	Test Suite	Test Case	Post Certification	Help
Which Mid-week connection does your system support ?				
<input checked="" type="checkbox"/>	Weekly reset using the same UUID (Binding without Initialization)			
<input checked="" type="checkbox"/>	Mid-week reset using new UUID (Initialization and Binding)			
Which connection does your system support for iLink failover ?				
<input checked="" type="checkbox"/>	Binding without Initialization (using same UUID)			
<input checked="" type="checkbox"/>	Initialization and Binding (using new UUID)			
Secure key pairs can expire mid-week. It is important to maintain sequence numbers when rotating keys during mid-week. Will your application support a mid-week key rotation ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No (If No, ensure a proper process is in place to rotate keys ahead of expiration times that land mid-week)			
How will your system respond to Not Applied message for order messages ?				
<input checked="" type="checkbox"/>	Send a Sequence Gap Fill message (recommended)			
<input checked="" type="checkbox"/>	Resend the requested orders (not recommended)			
Will your system support Fault Tolerance ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
What types of Instruments will your system support ?				
<input checked="" type="checkbox"/>	Futures			
<input checked="" type="checkbox"/>	Options			
What types of Product will your system support ?				
<input checked="" type="checkbox"/>	Interest Rate			
<input checked="" type="checkbox"/>	Energy			
<input checked="" type="checkbox"/>	Equity			
<input checked="" type="checkbox"/>	FX			
<input checked="" type="checkbox"/>	Commodity			
Will your application support Order Entry ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Will your application support Mass Quote ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Will your system support Spread instruments ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Which order types will be submitted by your application ?				
<input checked="" type="checkbox"/>	Limit order			
<input checked="" type="checkbox"/>	Market limit order			
<input checked="" type="checkbox"/>	Market order with protection			
<input checked="" type="checkbox"/>	Stop limit order (For Futures Instruments Only)			
<input checked="" type="checkbox"/>	Stop order with protection (For Futures Instruments Only)			
What order qualifiers will your system support ?				
<input checked="" type="checkbox"/>	Day Order			
<input checked="" type="checkbox"/>	Good Till Cancel			
<input checked="" type="checkbox"/>	Good Till Date			
<input checked="" type="checkbox"/>	Fill and Kill			
Will your system support Order Cancel without OrderID ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Will your system support Cancel Replace functionality ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Will your system use the Cancel Replace with In-Flight-Mitigation (IFM) functionality ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Will your system support Cancel Replace without OrderID ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Will your system support Minimum Quantity functionality ?				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			

Will your system support Maximum Quantity Display functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support GiveUp Orders ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support Route-Through functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Which Quote Cancellation functionality will your system support ?	
<input checked="" type="checkbox"/>	All Quotes
<input checked="" type="checkbox"/>	Instruments
<input checked="" type="checkbox"/>	Instruments Groups
<input checked="" type="checkbox"/>	Quote Set ID
Can your system send Mass quote on UDS instruments ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
How will your system send orders ?	
<input checked="" type="checkbox"/>	Manual
<input checked="" type="checkbox"/>	ATS
<input checked="" type="checkbox"/>	Semi Automated
Will your system support Cross Order functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support R-Cross Order functionality for Equity contracts ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support R-Cross Order functionality for contracts belonging to a product complex other than Equity ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support Cross Order Cancel functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support C-Cross Order functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support UDS ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Can your system create Covered Option instruments ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Can your system create Combo Option instruments ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Can your system create Recursive UDS instruments ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Can your system send orders on UDS instruments ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Does your system support Mass Order Cancel functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Which Mass Order Cancel Functionality does your system support ?	
<input checked="" type="checkbox"/>	Market Segment ID
<input checked="" type="checkbox"/>	Instrument Group
<input checked="" type="checkbox"/>	Instrument

Does your system support Order Status functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Does your system support Mass Order Status functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Which Mass Order Status Functionality does your system support ?	
<input checked="" type="checkbox"/>	Market Segment
<input checked="" type="checkbox"/>	Instrument Group
<input checked="" type="checkbox"/>	Instrument
<input checked="" type="checkbox"/>	All Orders
Will your system support Quote Request functionality ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
How does your application register Administrative Information? (check all that apply).	
<input checked="" type="checkbox"/>	Pre-Registration (Service Gateway)
<input checked="" type="checkbox"/>	On-Demand
Will your system support Cancel on Behalf ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support Cancel on Behalf using Order Cancel Request (MsgType 35=F) ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Will your system support Cancel on Behalf using Order Mass Action Request (MsgType 35=CA) ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Which Cancel on Behalf using Order Mass Action Request functionality does your system support ?	
<input checked="" type="checkbox"/>	Market Segment ID
<input checked="" type="checkbox"/>	Instrument Group
<input checked="" type="checkbox"/>	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).	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Which Cancel on Behalf using Quote Cancel functionality without Mass Quote Block will your system support ?	
<input checked="" type="checkbox"/>	All Quotes
<input checked="" type="checkbox"/>	Instruments
<input checked="" type="checkbox"/>	Instruments Groups
<input checked="" type="checkbox"/>	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).	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
Which Cancel on Behalf using Quote Cancel functionality with Mass Quote Block will your system support ?	
<input checked="" type="checkbox"/>	All Quotes
<input checked="" type="checkbox"/>	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.	
<input checked="" type="checkbox"/>	Acknowledge
<input checked="" type="checkbox"/>	Not Acknowledge
Will your system support Order Status functionality for Cancel on Behalf ?	
<input checked="" type="radio"/>	Yes
<input type="radio"/>	No
<p>Cancel on Disconnect (CoD) functionality is offered by CME Group on a best-effort basis. If CoD functionality is unable to cancel an order that has been completely filled at the host, your application can submit a Retransmit Request message to recover unsent Execution Report - Fill messages upon re-connection. All iLink 3 sessions are Cancel on Disconnect (CoD) mandatory. For more info on Cancel on Disconnect (CoD), please read here https://www.cmegroup.com/confluence/display/EPICSANDBOX/Cancel+on+Disconnect.</p>	
<input checked="" type="checkbox"/>	Acknowledge
<input checked="" type="checkbox"/>	Not Acknowledge
Complete	

Session Layer Management Tests

This section contains information on the AutoCert+ iLink 3.x (External Binary) for Convenience Gateway for Futures & Options.

To run test cases, users must initially [log in to the Request Center NR / CERT environment](#) to create / migrate the iLink 2.x CGW session to iLink 3.

iLink 3 uses the FIX Performance (FIXP) protocol to establish and manage bi-directional sessions. Per the FIXP protocol, a FIX session is defined as a bi-directional stream of ordered messages between two parties within a continuous sequence number series.

See more: [iLink 3 Binary Order Entry - Session Layer](#) and [iLink 3 Session Layer - message specification](#)

Session Layer Tests

- [Primary Gateway Connection Enforcement](#)
- [Beginning of Week Logon](#)
- [Beginning of Week Connection](#)
- [Mid Week Connection / Rotation](#)
- [Re-Setting UUID](#)
- [Verify Sequence Warning KeepAliveInterval Lapsing Procedure/Methodology](#)
- [Message Gaps](#)
- [Processing Real-Time Messages](#)
- [Mid week Connection \(Binding without Initialization\) for Pre-Registered / On-Demand Format](#)


Primary Gateway Connection Enforcement Test

The purpose of this test is to verify that your system can support primary gateway enforcement.

Note: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Referential information is included for messages sent / received during the test.

To run the Primary Gateway Connection Enforcement test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Primary Gateway Connection Enforcement

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 that your system can support primary gateway enforcement. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary connection IP, submit a Negotiate/Establish message.		Not Tested
2 Receive and process a Negotiate/Establish Reject message.		Not Tested
3 Over the client application, submit a Negotiate and/or Establish message on the new primary gateway.		Not Tested
4 Receive and process a Establishment Acknowledgment message.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a Terminate message.		Not Tested
8 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed

REFRESH

1. Over a primary connection IP, submit a [Negotiate](#) / [Establish](#) message.
2. Receive and process a [Negotiate](#) / [Establish Reject](#) message.
3. Over the client application, submit a [Negotiate](#) / [Establish](#) message on the new primary gateway.
4. Receive and process a [Establishment Acknowledgment](#) message.
5. Submit a [sequence](#) message.
6. Receive and process a [sequence](#) message.
7. Submit a [Terminate](#) message.
8. Receive and process a Terminate message.

The selected session will revert to the previous primary gateway after few seconds.

Beginning of Week Logon

The purpose of this test is to verify that the client system can connect to the CME system at the beginning of the week and be able to adjust the inbound and outbound sequence numbers as needed as well as pick a globally unique UUID for each FIXP session.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

Note:

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

Steps of the test: Beginning of Week Logon

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 step 1.

Purpose
The purpose of this test is to verify that the client system can connect to the CME system at the beginning of the week and be able to adjust the inbound and outbound sequence numbers as needed as well as pick a globally unique UUID for each FIXP session.

Description	Flag	Status
1 Over an iLink connection, submit a Negotiate message.		Not Tested
2 Receive and process a Negotiate Response message.		Not Tested
3 Submit an Establish message to bind connection.		Not Tested
4 Receive and process a Establishment Acknowledgment message.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Referential information is included for messages sent / received during the test.

▶ **To run the Beginning of Week Logon test:**

1. Over an iLink connection, submit a [Negotiate](#) message.
2. Receive and process a [Negotiate Response](#) message.
3. Submit an [Establish](#) message to bind connection.
4. Receive and process a [Establishment Acknowledgment](#) message.
5. Submit a [sequence](#) message.
6. Receive and process a [sequence](#) message.

Beginning of the Week Connection with GT Orders for On-Demand Format test

The purpose of this test is to verify that the client system can download a fill that is generated for the GT order in the current week before Start of Week Initialization.

▶ **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

**Note:**

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Beginning of Week Connection with GT Orders 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 that the client system can download a fill that is generated for the GT order in the current week before Start of Week Initialization.

Description	Flag	Status
1 Over an connection, submit a Limit GT Order for the selected outright instrument with a quantity greater than 1 (This is to simulate a GT order is entered on the previous week).		Not Tested
2 Start of Week Initialization, CME reset its sequence numbers to 1 and reset Pre-registered administrative information in the Service Gateway for beginning of week simulation. Submit a Negotiate message.		Not Tested
3 Receive and process a Negotiate Response message.		Not Tested
4 Submit an Establish message to bind connection.		Not Tested
5 Receive and process a Establishment Acknowledgment message.		Not Tested
6 Submit a Retransmit Request message for the undelivered Execution Report on the GT order.		Not Tested
7 Receive and process a Retransmission message for the undelivered Execution Report on the GT order.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested

REFRESH

Key: not tested complete pending failed

Referential information is included for messages sent / received during the test.



To run the Beginning of the Week Connection with GT Orders test:

1. Over an connection, submit a [Limit GT Order](#) [35=D (tag 40-OrdType=2) (tag 59-TimeInForce)] for the selected outright instrument with a quantity greater than 1 (tag 38-OrderQty); to simulate a GT order is entered for the previous week.

Start of Week Initialization, CME reset its sequence numbers to 1 and reset Pre-registered administrative information in the Service Gateway for beginning of week simulation.

2. Submit a [Negotiate](#) message.
3. Receive and process a [Negotiate Response](#) message.
4. Submit an [Establish](#) message to bind connection.
5. Receive and process a [Establishment Acknowledgment](#) message.
6. Submit a [Retransmit Request](#) message for the undelivered Execution Report on the GT order.
7. Receive and process a [Retransmission](#) message for the undelivered Execution Report on the GT order.
8. Submit a [sequence](#) message.
9. Receive and process a [sequence](#) message.

Mid week Connection / Rotation

The following instructions illustrate the process to run and complete Mid Week tests.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the linked tests (below), then proceed to the instructions.
 - [Mid week Connection \(Binding without Initialization\) for Pre-Registered / On-Demand Format](#)
 - [Mid-week Connection for Mass Quote Systems \(Binding without Initialization\) for Pre-Registered / On-Demand Format](#)
 - [Mid week Connection \(Initialization and Binding\) with New UUID for Pre-Registered / On-Demand Format](#)
 - [Mid-week Connection \(Initialization and Binding\) with New UUID for Mass Quote Systems using Pre-Registered / On-Demand Format](#)
 - [Mid Week Key Rotation](#)

Referential information is included for messages sent / received during the test.

3. Click 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, clicking the **Refresh** button (**REFRESH**) below the test steps may resolve the issue.

Mid week Connection (Binding without Initialization) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.





Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mid week Connection (Binding without Initialization) 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 the test from step 1.

Purpose

The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit two separate Limit Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and then Terminate the session.		Not Tested
3 Over the client application, submit an Establish message (This is to simulate Binding without Initialization, therefore using the same UUID on step 1 to Establish).		Not Tested
4 Receive and process a Establishment Acknowledgment message.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Mid week Connection (Binding without Initialization) test:

1. Over an iLink connection, submit two separate [Limit Orders](#) [35=D (tag 40-OrdType)] for the selected outright instrument.
2. Receive and process an [Execution Report - Confirmation / Acknowledgement](#) message and then [Terminate](#) the session.
3. Over the client application, submit an [Establish](#) message.
This simulates Binding without Initialization using the same UUID (tag 39001) on step 1 to [Establish](#).
4. Receive and process a [Establishment Acknowledgment](#) message.
5. Submit a [sequence](#) message.
6. Receive and process a [sequence](#) message.

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mid week Connection (Binding without Initialization) 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 that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit two separate Limit Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and then Terminate the session.		Not Tested
3 Over the client application, submit an Establish message (This is to simulate Binding without Initialization, therefore using the same UUID on step 1 to Establish).		Not Tested
4 Receive and process a Establishment Acknowledgment message.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Mid-week Connection for Mass Quote Systems (Binding without Initialization) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Mid-week Connection for Mass Quote Systems (Binding without Initialization) 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 the test from step 1.

Purpose
The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Tested
2 Receive and process a Mass Quote Acknowledgement message and then Terminate the session.		Not Tested
3 Over the client application, submit an Establish message (This is to simulate Binding without Initialization, therefore using the same UUID on step 1 to Establish).		Not Tested
4 Receive and process a Establishment Acknowledgment message.		Not Tested
5 Submit a Retransmit Request message for the undelivered Execution Report, receive and process retransmission message. Then Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Mid-week Connection for Mass Quote Systems (Binding without Initialization) test:

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) message having a quantity (→134-BidSize / →135-Offer Size) greater than 5.
2. Receive and process a [Mass Quote Acknowledgement](#) message and then [Terminate](#) the session.
3. Over the client application, submit an [Establish](#) message (This is to simulate Binding without Initialization, therefore using the same UUID on step 4 to Establish).
4. Receive and process a [Establishment Acknowledgment](#) message.
5. Submit a [Retransmit Request](#) message for the undelivered Execution Report, receive and process [retransmission](#) message, then submit a [sequence](#) message.
6. Receive and process a [sequence](#) message.

[back to top](#)
[On-Demand format screen](#)

[Interview](#) [Test Suite](#) [Test Case](#) [Post Certification](#) [Help](#)

Steps of the test: Mid-week Connection for Mass Quote Systems (Binding without Initialization) 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 step 1.

Purpose

The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Tested
2 Receive and process a Mass Quote Acknowledgement message and then Terminate the session.		Not Tested
3 Over the client application, submit an Establish message (This is to simulate Binding without Initialization, therefore using the same UUID on step 1 to Establish).		Not Tested
4 Receive and process a Establishment Acknowledgment message.		Not Tested
5 Submit a Retransmit Request message for the undelivered Execution Report, receive and process retransmission message. Then Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

[back to top](#)

Mid week Connection (Initialization and Binding) with New UUID for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Mid week Connection (Initialization and Binding) with New UUID 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit one Limit Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and Terminate the session.		Not Tested
3 On the same connection, submit a Negotiate message with a new UUID.		Not Tested
4 Receive and process a Negotiate Response message.		Not Tested
5 Submit an Establish message to bind the connection.		Not Tested
6 Receive and process a Establishment Acknowledgment message.		Not Tested
7 Submit a Retransmit Request message for the undelivered Execution Report.		Not Tested
8 Receive and process a Retransmission message for the undelivered Execution Report.		Not Tested
9 Submit a sequence message.		Not Tested
10 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

▶ **To run the Mid week Connection (Initialization and Binding) with New UUID test:**

1. Over an iLink connection, submit a [Limit Order](#) (35=D) for the selected outright instrument.
2. Receive and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0) message and [Terminate](#) the session.
3. On the same connection, submit a [Negotiate](#) message with a new UUID (tag 39001-UUID).
4. Receive and process a [Negotiate Response](#) message.
5. Submit an [Establish](#) message to bind the connection.
6. Receive and process a [Establishment Acknowledgment](#) message.
7. Submit a [Retransmit Request](#) message for the undelivered Execution Report.
8. Receive and process a [Retransmission](#) message for the undelivered Execution Report.
9. Submit a [sequence](#) message.
10. Receive and process a sequence message.

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mid week Connection (Initialization and Binding) with New UUID 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 that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit one Limit Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and Terminate the session.		Not Tested
3 On the same connection, submit a Negotiate message with a new UUID.		Not Tested
4 Receive and process a Negotiate Response message.		Not Tested
5 Submit an Establish message to bind the connection.		Not Tested
6 Receive and process a Establishment Acknowledgment message.		Not Tested
7 Submit a Retransmit Request message for the undelivered Execution Report.		Not Tested
8 Receive and process a Retransmission message for the undelivered Execution Report.		Not Tested
9 Submit a sequence message.		Not Tested
10 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Mid-week Connection (Initialization and Binding) with New UUID for Mass Quote Systems using Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mid-week Connection (Initialization and Binding) with New UUID for Mass Quote Systems using 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 the test from step1.

Purpose

The purpose of this test is to verify that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement/Fill message and Terminate the session.		Not Tested
3 On the same connection, submit a Negotiate message with a new UUID.		Not Tested
4 Receive and process a Negotiate Response message.		Not Tested
5 Submit an Establish message to bind the connection.		Not Tested
6 Receive and process a Establishment Acknowledgment message.		Not Tested
7 Submit a Retransmit Request message for the undelivered Execution Report.		Not Tested
8 Receive and process a Retransmission message for the undelivered Execution Report.		Not Tested
9 Submit a sequence message.		Not Tested
10 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- ▶ **To run the Mid-week Connection (Initialization and Binding) with New UUID for Mass Quote Systems test:**
- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) message having a quantity (→134-BidSize / →135-OfferSize) greater than 5.
 - Receive and process an [Execution Report - Confirmation / Acknowledgement / Fill](#) (35=8, 39=0) message and [Terminate](#) the session.
 - On the same connection, submit a [Negotiate](#) message with a new UUID (tag 39001-UUID).
 - Receive and process a [Negotiate Response](#) message.
 - Submit an [Establish](#) message to bind the connection.
 - Receive and process a [Establishment Acknowledgment](#) message.
 - Submit a [Retransmit Request](#) message for the undelivered Execution Report.
 - Receive and process a [Retransmission](#) message for the undelivered Execution Report.
 - Submit a [sequence](#) message.
 - Receive and process a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mid-week Connection (Initialization and Binding) with New UUID for Mass Quote Systems using 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 that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement/Fill message and Terminate the session.		Not Tested
3 On the same connection, submit a Negotiate message with a new UUID.		Not Tested
4 Receive and process a Negotiate Response message.		Not Tested
5 Submit an Establish message to bind the connection.		Not Tested
6 Receive and process a Establishment Acknowledgment message.		Not Tested
7 Submit a Retransmit Request message for the undelivered Execution Report.		Not Tested
8 Receive and process a Retransmission message for the undelivered Execution Report.		Not Tested
9 Submit a sequence message.		Not Tested
10 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Mid Week Key Rotation

The purpose of this test is to verify that the client system can properly logon or Negotiate to the CME system using the security enhancement functionality with key rotation. You will need two valid keys to complete this test.

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mid Week Key Rotation

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 that the client system can properly logon or Negotiate to the CME system using the security enhancement functionality with key rotation. You will need two valid keys to complete this test.

Description	Flag	Status
1 Over an iLink connection, logon using the first secure key pair.		Not Tested
2 Submit a sequence message.		Not Tested
3 Receive and process a sequence message.		Not Tested
4 Submit a Terminate message.		Not Tested
5 Receive and process a Terminate message.		Not Tested
6 Over an iLink connection again, logon using a different set of secure key pairs other than the ones used in.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

► To run the Mid Week Key Rotation test:

1. Over an iLink connection, [logon](#) using the first [secure key pair](#).
2. Submit a [sequence](#) message.
3. Receive and process a [sequence](#) message.
4. Submit a [Terminate](#) message.
5. Receive and process a Terminate message.
6. Over an iLink connection again, [logon](#) using a different set of secure key pairs other than the ones used in.
7. Submit a [sequence](#) message.
8. Receive and process a [sequence](#) message.

Re-Setting UUID

The purpose of this test is to verify in the event of customer application failure, it may be necessary to reset the UUID intra-session on the same trading day to force synchronization of sequence numbers to and from the exchange. Re-Negotiate with a new UUID should be used only when Customer is unable to re-sync out-of-sync sequence numbers (required).

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Re-Setting UUID

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 in the event of customer application failure, it may be necessary to reset the UUID intra-session on the same trading day to force synchronization of sequence numbers to and from the exchange. Re-Negotiate with a new UUID should be used only when Customer is unable to re-sync out-of-sync sequence numbers (required).

	Description	Flag	Status
1	Over an iLink connection, submit an Establish message.		Not Tested
2	Receive and process a Terminate message.		Not Tested
3	On the same iLink connection, submit a Negotiate message with a new UUID.		Not Tested
4	Receive and process a Negotiate Response message.		Not Tested
5	Submit an Establish message to bind connection.		Not Tested
6	Receive and process a Establishment Acknowledgment message.		Not Tested
7	Submit a sequence message.		Not Tested
8	Receive and process a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the Re-Setting UUID test:

1. Over an iLink connection, submit an [Establish](#) message.
2. Receive and process a [Terminate](#) message.
3. On the same iLink connection, submit a [Negotiate](#) message with a new UUID.
4. Receive and process a [Negotiate Response](#) message.
5. Submit an [Establish](#) message to bind connection.
6. Receive and process a [Establishment Acknowledgment](#) message.
7. Submit a [sequence](#) message.
8. Receive and process a [sequence](#) message.

Verify Sequence Warning KeepAliveInterval Lapsing Procedure / Methodology

The purpose of this test is to verify that the client system reacts correctly in case of an interruption of communication with CME.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

Note:

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

Referential information is included for messages sent / received during the test.

► **To run the Verify Sequence Warning KeepAliveInterval Lapsing Procedure / Methodology test:**

Steps of the test: Verify Sequence Warning KeepAliveInterval Lapsing Procedure/Methodology

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 that the client system reacts correctly in case of an interruption of communication with CME.

Description	Flag	Status
1 Over an iLink connection, submit a Sequence message.		Not Tested
2 Submit another sequence message due to KeepAliveInterval (test request) has been lapsed.		Not Tested
3 Submit a Terminate message.		Not Tested

Key: not tested complete pending failed

REFRESH

1. Over an iLink connection, submit a [Sequence](#) message.
2. Submit another [sequence](#) message due to KeepAliveInterval (test request) has been lapsed (tag 39016-Keep-AliveIntervalLapsed=1).
3. Submit a [Terminate](#) message.

Message Gap Tests

The following tests are available to verify that the client system can process and request message retransmission (as applicable) when a gap is detected. The sections below describe the purpose of individual tests.

► **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the linked tests (below), then proceed to the instructions.
 - [Processing Message Gaps of More than 2500 Messages for Pre-Registered / On-Demand Format](#)
 - [Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using Pre-Registered / On-Demand Format](#)
 - [Receiving and Processing Multiple Gaps for Pre-Registered / On-Demand Format](#)
 - [Receiving and Processing Multiple Gaps \(Mass Quote\) for Pre-Registered / On-Demand Format](#)
 - [Bi-Directional Gap Scenario \(Resend Orders\) - \(Day or FAK orders\) for Pre-Registered / On-Demand Format](#)
 - [Bi-Directional Gap Scenario \(Sequence Gap Fill\) - \(Day or FAK orders\) for Pre-Registered / On-Demand Format](#)
 - [Bi-Directional Gap Scenario \(Resend Mass Quotes\) for Pre-Registered / On-Demand Format](#)
 - [Bi-Directional Gap Scenario \(Sequence Gap Fill for Mass Quotes\) for Pre-Registered / On-Demand Format](#)

Referential information is included for messages sent / received during the test.

- Click the **START TEST** button.



Note:

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

Processing Message Gaps of More than 2500 Messages for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Processing Message Gaps of More than 2500 Messages 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Description	Flag	Status
1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 Limit Order Messages using same price with a quantity of 850.		Not Tested
2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill message and detect sequence gap.		Not Tested
3 Submit Retransmit Request messages to obtain all messages.		Not Tested
4 Receive and process Execution Report - Fill messages.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Processing Message Gaps of More than 2500 Messages test:

Please set your [KeepAliveInterval](#) [35=Establish (tag 39014-HMACSignature)] to a minimum of 30 seconds when taking this test .

- Over an iLink connection, submit three [Limit Order](#) (35=D) Messages using same price with a quantity (tag 38-Order-Qty) of 850.
- Receive and process [Execution Report - Confirmation/Acknowledgement/Full Fill \(35=8, 39=0\)](#) message and detect sequence gap.
- Submit [Retransmit Request](#) messages to obtain all messages.
- Receive and process [Execution Report - Fill](#) (35=8, 39=0) messages.
- Submit a [sequence](#) message.

6. Receive and process a sequence message.

7. Submit a [sequence](#) message.

[back to top](#)

[On-Demand](#) format screen

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: Processing Message Gaps of More than 2500 Messages 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 that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Description	Flag	Status
1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 Limit Order Messages using same price with a quantity of 425.		Not Tested
2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill message and detect sequence gap.		Not Tested
3 Submit Retransmit Request messages to obtain all messages.		Not Tested
4 Receive and process Execution Report - Fill messages.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Description	Flag	Status
1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 separate two-sided Mass Quote messages with a quantity of 850.		Not Tested
2 Receive and process a Mass Quote Acknowledgement and Full Fill message and detect sequence gap.		Not Tested
3 Submit Retransmit Request messages to obtain all messages.		Not Tested
4 Receive and process Execution Report - Fill messages.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Processing Message Gaps of More than 2500 Messages for Mass Quote Systems test:

Please set your [KeepAliveInterval](#) [35=Establish (tag 39014-HMACSignature)] to a minimum of 30 seconds when taking this test.

- Over an iLink connection, submit three separate two-sided [Mass Quote](#) messages with a quantity (→134-BidSize / →135-OfferSize) of 850.
- Receive and process a [Mass Quote Acknowledgement](#) and Full Fill message and detect sequence gap.
- Submit [Retransmit Request](#) messages to obtain all messages.
- Receive and process [Execution Report - Fill](#) (35=b, 297=0,5) messages.
- Submit a [sequence](#) message.
- Receive and process a sequence message.
- Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using 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 that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Description	Flag	Status
1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 separate two-sided Mass Quote messages with a quantity of 425.		Not Tested
2 Receive and process a Mass Quote Acknowledgement and Full Fill message and detect sequence gap.		Not Tested
3 Submit Retransmit Request messages to obtain all messages.		Not Tested
4 Receive and process Execution Report - Fill messages.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Receiving and Processing Multiple Gaps for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Receiving and Processing Multiple Gaps 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Description	Flag	Status
1 Over an iLink connection, submit 5 separate Limit Orders with a quantity 1.		Not Tested
2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap.		Not Tested
5 Submit a Retransmit Request message.		Not Tested
6 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested
9 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Receiving and Processing Multiple Gaps test:

1. Over an iLink connection, submit five separate [Limit Order](#) (35=D) with a quantity (tag 38-OrderQty) 1.
2. Receive and process [Execution Report - Confirmation/Acknowledgement/Full Fill \(35=8, 39=0\)](#) messages and detect sequence gap.
3. Submit a [Retransmit Request](#) message.
4. Receive and process [Execution Report - Confirmation/Acknowledgement/Full Fill \(35=8, 39=0\)](#) messages and detect sequence gap.
5. Submit a [Retransmit Request](#) message.
6. Receive and process [Execution Report - Confirmation/Acknowledgement/Full Fill \(35=8, 39=0\)](#) messages.
7. Submit a [sequence](#) message.
8. Receive and process a sequence message.
9. Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Receiving and Processing Multiple Gaps 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 step 1.

Purpose
The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Description	Flag	Status
1 Over an iLink connection, submit 5 separate Limit Orders with a quantity 1.		Not Tested
2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap.		Not Tested
5 Submit a Retransmit Request message.		Not Tested
6 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested
9 Submit a sequence message.		Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

Receiving and Processing Multiple Gaps (Mass Quote) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Receiving and Processing Multiple Gaps (Mass Quote) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Description	Flag	Status
1 Submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Tested
2 Receive and process Quote Acknowledgement message.		Not Tested
3 Receive and process Execution Report - Partial Fill messages and detect sequence gap.		Not Tested
4 Submit a Retransmit Request message.		Not Tested
5 Receive and process Execution Report - Partial Fill messages and detect sequence gap.		Not Tested
6 Submit a Retransmit Request message.		Not Tested
7 Receive and process Execution Report - Partial Fill messages.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested
10 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Receiving and Processing Multiple Gaps (Mass Quote) test:

1. Submit a two-sided [Mass Quote](#) (35=i) message having a quantity (→134-BidSize / →135-OfferSize) greater than 5.
2. Receive and process [Quote Acknowledgement](#) message.
3. Receive and process [Execution Report](#) (35=8, 150=l)- Partial Fill (tag 39-OrdStatus=1) messages and detect sequence gap.
4. Submit a [Retransmit Request](#) message.
5. Receive and process [Execution Report](#) (35=8, 150=l)- Partial Fill (tag 39-OrdStatus=1) messages and detect sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive and process [Execution Report](#) (35=8, 150=l)- Partial Fill (tag 39-OrdStatus=1) messages.
8. Submit a [sequence](#) message.
9. Receive and process a sequence message.
10. Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Receiving and Processing Multiple Gaps (Mass Quote) 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 step 1.

Purpose
The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Description	Flag	Status
1 Submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Tested
2 Receive and process Quote Acknowledgement message.		Not Tested
3 Receive and process Execution Report - Partial Fill messages and detect sequence gap.		Not Tested
4 Submit a Retransmit Request message.		Not Tested
5 Receive and process Execution Report - Partial Fill messages and detect sequence gap.		Not Tested
6 Submit a Retransmit Request message.		Not Tested
7 Receive and process Execution Report - Partial Fill messages.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested
10 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK orders) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied message by resending orders.

► To run the Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK orders) test:

- Over an iLink connection, submit three separate [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] of the same side for the selected outright instrument.
- Receive and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0).
- Receive and process a [Not Applied](#) message.
- Resend the [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)].
- Receive and process [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0) messages and detect sequence gap.
- Submit a [Retransmit Request](#) message.
- Receive and process [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0) messages.
- Submit a [sequence](#) message.
- Receive and process a sequence message.
- Submit a [sequence](#) message.

[back to top](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK orders) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by resending orders.

Description	Flag	Status
1 Over an iLink connection, submit 3 separate Limit Day Orders of the same side for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
3 Receive and process a Not Applied message.		Not Tested
4 Resend the Limit Day Orders.		Not Tested
5 Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap.		Not Tested
6 Submit a Retransmit Request message.		Not Tested
7 Receive and process an Execution Report - Confirmation/Acknowledgement messages.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested
10 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK orders) 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 that the client system can process bi-directional gap Retransmit Request/Not Applied message by resending orders.

Description	Flag	Status
1 Over an iLink connection, submit 3 separate Limit Day Orders of the same side for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
3 Receive and process a Not Applied message.		Not Tested
4 Resend the Limit Day Orders.		Not Tested
5 Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap.		Not Tested
6 Submit a Retransmit Request message.		Not Tested
7 Receive and process an Execution Report - Confirmation/Acknowledgement messages.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested
10 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK orders) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied message by sending a Sequence Reset-Gap Fill message for mass quotes.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by sending a Sequence Reset-Gap Fill message for mass quotes.

Description	Flag	Status
1 Over an iLink connection, submit 4 separate two-sided Mass quote(35=i) messages.		Not Tested
2 Receive and process Mass Quote Acknowledgement messages.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive and process Mass Quote Acknowledgement messages.		Not Tested
5 Receive and process a Not Applied message.		Not Tested
6 Submit a Sequence Reset - Gap fill message.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested
9 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK orders) test:

1. Over an iLink connection, submit four separate two-sided [Mass quote](#) (35=i) messages.
2. Receive and process [Mass Quote Acknowledgement](#) messages.
3. Submit a [Retransmit Request](#) message.
4. Receive and process [Mass Quote Acknowledgement](#) messages.
5. Receive and process a [Not Applied](#) message.
6. Submit a [Sequence Reset](#) (35=4) - Gap fill (tag 123-GapFillFlag=Y) message.
7. Submit a [sequence](#) message.
8. Receive and process a sequence message.
9. Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

[Interview](#) [Test Suite](#) [Test Case](#) [Post Certification](#) [Help](#)

Steps of the test: Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK orders) 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 that the client system can process bi-directional gap Retransmit Request/Not Applied message by sending a Sequence Reset-Gap Fill message.

Description	Flag	Status
1 Over an iLink connection, submit 4 separate Limit Day Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive and process an Execution Report - Confirmation/Acknowledgement messages.		Not Tested
5 Receive and process a Not Applied message.		Not Tested
6 Submit a Sequence Reset - Gap fill message.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested
9 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

Bi-Directional Gap Scenario (Resend Mass Quotes) for Pre-Registered Format / On-Demand Format

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied message by mass quotes.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Bi-Directional Gap Scenario (Resend Mass Quotes) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by mass quotes.

Description	Flag	Status
1 Over an iLink connection, submit 3 separate two-sided Mass quote(35=i) messages.		Not Tested
2 Receive and process Mass Quote Acknowledgement messages.		Not Tested
3 Receive and process a Not Applied message.		Not Tested
4 Resend Mass quote messages.		Not Tested
5 Receive and process Mass Quote Acknowledgement messages and detect sequence gap.		Not Tested
6 Submit a Retransmit Request message.		Not Tested
7 Receive and process Mass Quote Acknowledgement messages.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested
10 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Bi-Directional Gap Scenario (Resend Mass Quotes) test:

1. Over an iLink connection, submit three separate two-sided [Mass quote](#) (35=i) messages.
2. Receive and process [Mass Quote Acknowledgement](#) messages.
3. Receive and process a [Not Applied](#) message.
4. Resend [Mass quote](#) (35=i) messages.
5. Receive and process [Mass Quote Acknowledgement](#) messages and detect sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive and process [Mass Quote Acknowledgement](#) messages.
8. Submit a [sequence](#) message.
9. Receive and process a sequence message.
10. Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

[Interview](#) [Test Suite](#) [Test Case](#) [Post Certification](#) [Help](#)

Steps of the test: Bi-Directional Gap Scenario (Resend Mass Quotes) 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 that the client system can process bi-directional gap Retransmit Request/Not Applied message by mass quotes.

Description	Flag	Status
1 Over an iLink connection, submit 3 separate two-sided Mass quote(35=l) messages.		Not Tested
2 Receive and process Mass Quote Acknowledgement messages.		Not Tested
3 Receive and process a Not Applied message.		Not Tested
4 Resend Mass quote messages.		Not Tested
5 Receive and process Mass Quote Acknowledgement messages and detect sequence gap.		Not Tested
6 Submit a Retransmit Request message.		Not Tested
7 Receive and process Mass Quote Acknowledgement messages.		Not Tested
8 Submit a sequence message.		Not Tested
9 Receive and process a sequence message.		Not Tested
10 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied message by sending a Sequence Reset-Gap Fill message for mass quotes.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) 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 the test from step 1.

Purpose
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by sending a Sequence Reset-Gap Fill message for mass quotes.

Description	Flag	Status
1 Over an iLink connection, submit 4 separate two-sided Mass quote(35=i) messages.		Not Tested
2 Receive and process Mass Quote Acknowledgement messages.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive and process Mass Quote Acknowledgement messages.		Not Tested
5 Receive and process a Not Applied message.		Not Tested
6 Submit a Sequence Reset - Gap fill message.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested
9 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) test:

1. Over an iLink connection, submit four separate two-sided [Mass quote](#) (35=i) messages.
2. Receive and process [Mass Quote Acknowledgement](#) messages.
3. Submit a [Retransmit Request](#) message.
4. Receive and process [Mass Quote Acknowledgement](#) messages.
5. Receive and process a [Not Applied](#) message.
6. Submit a [Sequence Reset](#) (35=4) - Gap fill (tag 123-GapFillFlag=Y) message.
7. Submit a [sequence](#) message.
8. Receive and process a sequence message.
9. Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by sending a Sequence Reset-Gap Fill message for mass quotes.

Description	Flag	Status
1 Over an iLink connection, submit 4 separate two-sided Mass quote(35=i) messages.		Not Tested
2 Receive and process Mass Quote Acknowledgement messages.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive and process Mass Quote Acknowledgement messages.		Not Tested
5 Receive and process a Not Applied message.		Not Tested
6 Submit a Sequence Reset - Gap fill message.		Not Tested
7 Submit a sequence message.		Not Tested
8 Receive and process a sequence message.		Not Tested
9 Submit a sequence message.		Not Tested

REFRESH

Key: not tested complete pending failed

Processing Real-Time Messages

The following instructions illustrate the process to run and complete tests for Real-Time messages.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the linked tests (below), then proceed to the instructions.
 - [Process real-time messages during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format](#)
 - [Process real-time messages for FAK during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format](#)
 - [Process real-time Mass Quote messages during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format](#)
3. Click the **START TEST** button.



Note:

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

Referential information is included for messages sent / received during the test.

Process real-time messages during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format

The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Process real-time messages during a Resend Response from CME Globex 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Description	Flag	Status
1 Over an iLink connection, submit three separate Limit Day Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

REFRESH

Key: not tested complete pending failed



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- **To run the Process real-time messages during a Resend Response from CME Globex test:**
- Over an iLink connection, submit three separate [Limit Day Orders](#) [35=D, tag 40-OrdType=2] for the selected outright instrument.
 - Receive and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8) message and detect sequence gap.
 - Submit a [Retransmit Request](#) message.
 - Receive real-time interleaved messages with [Retransmission](#) and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8).
 - Submit a [sequence](#) message.
 - Receive and process a sequence message.
 - Submit a [sequence](#) message.

[back to top](#)
[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Process real-time Mass Quote messages during a Resend Response from CME Globex 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 that Mass Quoting systems can receive out-of-sequence messages with message interleaving.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) for at least 2 quotes from the same selected outright instrument group, each having a quantity greater than 10.		Not Tested
2 Receive and process Execution Report - Fill notice and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive real-time interleaved messages with Retransmission and process Mass Quote Acknowledgement message(s).		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Process real-time messages for FAK during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format

The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Process real-time messages for FAK during a Resend Response from CME Globex 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Description	Flag	Status
1 Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Process real-time messages for FAK during a Resend Response from CME Globex test:

1. Over an iLink connection, submit three separate [FAK](#) [35=D (tag 59-TimeInForce=3)] Orders for the selected outright instrument.
2. Receive and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0) message and detect sequence gap.
3. Submit a [Retransmit Request](#) message.
4. Receive real-time interleaved messages with Retransmission and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0).
5. Submit a [sequence](#) message.
6. Receive and process a sequence message.
7. Submit a [sequence](#) message.

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Process real-time messages for FAK during a Resend Response from CME Globex 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 that the client system can receive out-of-sequence messages with message interleaving.

Description	Flag	Status
1 Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument.		Not Tested
2 Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Process real-time Mass Quote messages during a Resend Response from CME Globex for Pre-Registered Format / On-Demand Format

The purpose of this test is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Process real-time Mass Quote messages during a Resend Response from CME Globex 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 the test from step1.

Purpose
The purpose of this test is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) for at least 2 quotes from the same selected outright instrument group, each having a quantity greater than 10.		Not Tested
2 Receive and process Execution Report - Fill notice and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

► **To run the Process real-time Mass Quote messages during a Resend Response from CME Globex test:**

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) for at least 2 quotes from the same selected outright instrument group, each having a quantity (→134-BidSize / →135-OfferSize) greater than 10.
2. Receive and process [Execution Report - Fill notice](#) (35=b) and detect sequence gap.
3. Submit a [Retransmit Request](#) message.
4. Receive real-time interleaved messages with Retransmission and process an [Execution Report - Confirmation / Acknowledgement](#) (35=8, 39=0).
5. Submit a [sequence](#) message.
6. Receive and process a sequence message.
7. Submit a [sequence](#) message.

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Process real-time Mass Quote messages during a Resend Response from CME Globex 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 that Mass Quoting systems can receive out-of-sequence messages with message interleaving.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote (35=i) for at least 2 quotes from the same selected outright instrument group, each having a quantity greater than 10.		Not Tested
2 Receive and process Execution Report - Fill notice and detect sequence gap.		Not Tested
3 Submit a Retransmit Request message.		Not Tested
4 Receive real-time interleaved messages with Retransmission and process Mass Quote Acknowledgement message(s).		Not Tested
5 Submit a sequence message.		Not Tested
6 Receive and process a sequence message.		Not Tested
7 Submit a sequence message.		Not Tested

REFRESH

Key: not tested complete pending failed

Business Layer Tests

This section contains information on the AutoCert+ iLink 3.x (External Binary) for Convenience Gateway for Futures & Options - Business Layer Tests.

See more: [iLink 3 Binary Order Entry - Business Layer](#)

Market Limit / Order Tests

The purpose of this test is to verify the client system can submit and cancel a market-limit / market order and process the Acknowledgement and Fill messages for an outright instrument.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the linked tests (below), then proceed to the instructions.
 - [Market-Limit Order Test for Pre-Registered Format / On-Demand Format](#)
 - [Market Order Test for Pre-Registered Format /On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.

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

Referential information is included for messages sent / received during the test.

Market-Limit Order Test for Pre-Registered Format / On-Demand Format

The purpose of this test is to verify the client system can submit and cancel a market-limit order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Market-Limit Order Test 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 the test from step 1.

Purpose
The purpose of this test is to verify the client system can submit and cancel a market-limit order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Description	Flag	Status
1 Over an iLink connection, submit Market-Limit Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - Trade Outright message.		Not Tested
4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
5 Receive and process Execution Report - Cancel message.		Not Tested

REFRESH

Key: not tested complete pending failed

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Market-Limit Order test:

1. Over an iLink connection, submit [Market-Limit Order](#) (35=D) message with a quantity greater than 1 (tag 38-Order-Qty).
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message.
3. Receive and Process [Execution Report - Trade Outright](#) (35=8, 39=1,2) message.
4. Submit an [Order Cancel Request](#) message for the remaining quantity left on the original order (tag 2422-Order-RequestID) submitted.
5. Receive and process [Execution Report - Cancel](#) message.

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Market-Limit Order Test 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 cancel a market-limit order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Description	Flag	Status
1 Over an iLink connection, submit Market-Limit Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - Trade Outright message.		Not Tested
4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
5 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

Market Order Test for Pre-Registered Format /On-Demand Format

The purpose of this test is to verify the client system can submit and cancel a market order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Market Order Test 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 the test from step1.

Purpose
The purpose of this test is to verify the client system can submit and cancel a market order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Description	Flag	Status
1 Over an iLink connection, submit Market Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - Trade Outright message.		Not Tested
4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
5 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Market Order test:

1. Over an iLink connection, submit [Market Order](#) (35=D) message with a quantity greater than 1 (tag 38-OrderQty).
2. Receive and Process [Execution Report - New Order](#) message.
3. Receive and Process [Execution Report - Trade Outright](#) message.
4. Submit an [Order Cancel Request](#) message for the remaining quantity left on the original order submitted.
5. Receive and process [Execution Report - Cancel](#) message.

[back to top](#)

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Market Order Test 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 cancel a market order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Description	Flag	Status
1 Over an iLink connection, submit Market Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - Trade Outright message.		Not Tested
4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
5 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

Stop Limit / Order Tests

The purpose of this test is to verify the client system can submit and cancel a stop limit / stop order and process the Acknowledgement and Fill messages for an outright instrument.

▶ **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the linked tests (below), then proceed to the instructions.
 - [Stop Limit Order Test for Pre-Registered / On-Demand Format](#)
 - [Stop Order Test for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.



Note:

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

Referential information is included for messages sent / received during the test.

Stop Limit Order Test for Pre-Registered / On-Demand Format

The purpose of this test is to verify the client system can submit and cancel a stop limit order and receive and process the Acknowledgement and Fill messages for an outright instrument.

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: Stop Limit Order Test 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 the test from step1.

Purpose

The purpose of this test is to verify the client system can submit and cancel a stop limit order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Instrument(s): [Select](#)

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11633
Incremental Feed B	224.0.25.101	11733
Snapshot MBP	224.0.25.127	19633
Snapshot MBO	224.0.25.254	20633
Instrument Replay	224.0.28.121	16633
TCP Replay	10.210.126.221	9633

Category	Link
Templates File:	templates FixBinary.xml

Description	Flag	Status
1 Over an iLink connection, submit Stop-Limit Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - New Order message when the stop price is triggered.		Not Tested
4 Receive and Process Execution Report - Trade Outright message.		Not Tested
5 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
6 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

- Over an iLink connection, submit [Stop Limit Order](#) (35=D) message with a quantity (tag 38-OrderQty) greater than 1.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message when the stop price (tag 99-StopPx) is triggered.
- Receive and Process [Execution Report - Trade Outright](#) (35=8, 39=1,2) message.
- Submit an [Order Cancel Request](#) (35=F) message for the remaining quantity left on the original order submitted.
- Receive and process [Execution Report - Cancel](#) message.

[back to top](#)
[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Stop Limit Order Test 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 cancel a stop limit order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Selected Instrument(s): 12 - 603 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11633
Incremental Feed B	224.0.25.101	11733
Snapshot MBP	224.0.25.127	19633
Snapshot MBO	224.0.25.254	20633
Instrument Replay	224.0.28.121	16633
TCP Replay	10.210.126.221	9633

Category	Link
Templates File:	templates_FixBinary.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 Stop-Limit Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - New Order message when the stop price is triggered.		Not Tested
4 Receive and Process Execution Report - Trade Outright message.		Not Tested
5 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
6 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

Stop Order Test for Pre-Registered / On-Demand Format

The purpose of this test is to verify the client system can submit and cancel a stop order and receive and process the Acknowledgement and Fill messages for an outright instrument.

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: Stop Order Test 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 the test from step1.

Purpose

The purpose of this test is to verify the client system can submit and cancel a stop order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Selected Instrument(s): 12 - 603 [Unlock](#)

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11633
Incremental Feed B	224.0.25.101	11733
Snapshot MBP	224.0.25.127	19633
Snapshot MBO	224.0.25.254	20633
Instrument Replay	224.0.28.121	16633
TCP Replay	10.210.126.221	9633

Category	Link
Templates File:	templates_FixBinary.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 Stop Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - New Order message when the stop price is triggered.		Not Tested
4 Receive and Process Execution Report - Trade Outright message.		Not Tested
5 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
6 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

1. Over an iLink connection, submit [Stop Order](#) (35=D) message with a quantity greater than 1 (tag 38-OrderQty).
2. Receive and Process [Execution Report - New Order](#) message.
3. Receive and Process [Execution Report - New Order](#) message when the stop price (tag 99-StopPx) is triggered.
4. Receive and Process [Execution Report - Trade Outright](#) message.
5. Submit an [Order Cancel Request](#) (35=F) message for the remaining quantity left on the original order (tag 2422-OrderRequestID) submitted.
6. Receive and process [Execution Report - Cancel](#) message.

[back to top](#)
[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Stop Order Test 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 cancel a stop order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Selected Instrument(s): 12 - 603 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11633
Incremental Feed B	224.0.25.101	11733
Snapshot MBP	224.0.25.127	19633
Snapshot MBO	224.0.25.254	20633
Instrument Replay	224.0.28.121	16633
TCP Replay	10.210.126.221	9633

Category	Link
Templates File:	templates_FixBinary.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 Stop Order message with a quantity greater than 1.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - New Order message when the stop price is triggered.		Not Tested
4 Receive and Process Execution Report - Trade Outright message.		Not Tested
5 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.		Not Tested
6 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

Give-Up Order with Pre-registered / On-demand administrative Give-Up information

The purpose of this test is to verify that the client system can submit an order with Give-Up information pre-register in Service Gateway.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: GiveUp Order with Pre-registered administrative GiveUp information

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 that the client system can submit an order with GiveUp information pre-register in Service Gateway.

Selected Instrument(s): 12 - 603
Unlock

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11633
Incremental Feed B	224.0.25.101	11733
Snapshot MBP	224.0.25.127	19633
Snapshot MBO	224.0.25.254	20633
Instrument Replay	224.0.28.121	16633
TCP Replay	10.210.126.221	9633

Category
Link
Templates File: [templates_FixBinary.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 Submit a Party Details Definition Request (35=CX) message with Give Up Information to Service Gateway.		Not Tested
2 Receive and process Party Details Definition Request Acknowledgment.		Not Tested
3 Over an iLink connection, submit a Limit Day Order for the instrument.		Not Tested
4 Receive and Process Execution Report - New Order message.		Not Tested

Key: not tested complete pending failed

REFRESH

Referential information is included for messages sent / received during the test.

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Give-Up Order test:

1. Submit a [Party Details Definition Request](#) (35=CX) message with Give-Up Information to Service Gateway.
2. Receive and process [Party Details Definition Request Acknowledgment](#) (35=CX).
3. Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
4. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message.

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: GiveUp Order with On-demand administrative GiveUp information

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 that the client system can submit an order with On-demand GiveUp information.

Selected Instrument(s): 12 - 603 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11633
Incremental Feed B	224.0.25.101	11733
Snapshot MBP	224.0.25.127	19633
Snapshot MBO	224.0.25.254	20633
Instrument Replay	224.0.28.121	16633
TCP Replay	10.210.126.221	9633

Category	Link
Templates File:	templates_FixBinary.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 Submit a Party Details Definition Request (35=CX) message with Give Up Information using On-demand format.		Not Tested
2 Over an iLink connection, submit a Limit Day Order for the instrument.		Not Tested
3 Receive and Process Party Details Definition Request Acknowledgment message.		Not Tested
4 Receive and Process Execution Report - New Order message.		Not Tested

Key: not tested complete pending failed

REFRESH

Outright Complete Order Test for Pre-Registered Format / On-Demand Format

The purpose of this test is to verify that your application can submit a limit order and receive and process the Execution Reports (Ack, Fill, Elimination, Correction, Bust) for an outright instrument.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

To run the Outright Complete Order Test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Outright Complete Order Test 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 the test from step 1.

Purpose
The purpose of this test is to verify that your application can submit a limit order and receive and process the Execution Reports (Ack, Fill, Elimination, Correction, Bust) for an outright instrument.

Description	Flag	Status
1 Over an iLink connection, send a Limit Day Order message with a quantity greater than 1 for the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - Trade Outright.		Not Tested
4 Receive and Process Execution Report - Trade Addendum Outright (Correction).		Not Tested
5 Receive and Process Execution Report - Trade Addendum Outright (Cancellation).		Not Tested
6 Submit a Limit Day Order for the instrument.		Not Tested
7 Receive and process an Execution Report - Elimination.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message with a quantity (tag 38-OrderQty) greater than 1 for the selected dummy instrument.
2. Receive and Process [Execution Report - New Order](#) message.
3. Receive and Process [Execution Report - Trade Outright](#).
4. Receive and Process [Execution Report - Trade Addendum Outright \(Correction\)](#) (35=8, 39=H,G).
5. Receive and Process [Execution Report - Trade Addendum Outright \(Cancellation\)](#) (35=8, 39=H,G).
6. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
7. Receive and process an [Execution Report - Elimination](#) (35=8, 39=C).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Outright Complete Order Test 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 that your application can submit a limit order and receive and process the Execution Reports (Ack, Fill, Elimination, Correction, Bust) for an outright instrument.

Description	Flag	Status
1 Over an iLink connection, send a Limit Day Order message with a quantity greater than 1 for the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order message.		Not Tested
3 Receive and Process Execution Report - Trade Outright.		Not Tested
4 Receive and Process Execution Report - Trade Addendum Outright (Correction).		Not Tested
5 Receive and Process Execution Report - Trade Addendum Outright (Cancellation).		Not Tested
6 Submit a Limit Day Order for the instrument.		Not Tested
7 Receive and process an Execution Report - Elimination.		Not Tested

Key: not tested complete pending failed

REFRESH

Spread Complete Order Test for Pre-Registered / On-Demand Format

The purpose of this test is to verify that your application can submit a spread limit order and receive and process the Execution Reports (Ack, Fill, Elimination, Correction, Bust) for a spread instrument.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Referential information is included for messages sent / received during the test.

► To run the spread complete order test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Spread Complete Order Test 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 the test from step1.

Purpose

The purpose of this test is to verify that your application can submit a spread limit order and receive and process the Execution Reports (Ack, Fill, Elimination, Correction, Bust) for a spread instrument.

Description	Flag	Status
1 Over an iLink connection, send a Limit Order message for the selected spread dummy instrument.		Not Tested
2 Receive and process an Execution Report - Elimination.		Not Tested
3 Submit a Limit Order message with a quantity 1 for the selected spread dummy instrument.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Receive and Process Execution Report - Trade Spread (Full Fill).		Not Tested
6 Receive and Process Execution Report - Trade Spread Leg (First Leg Full Fill).		Not Tested
7 Receive and Process Execution Report - Trade Spread Leg (Second Leg Full Fill).		Not Tested
8 Receive and process Execution Report - Trade Addendum Spread (Cancellation) for Spread and Spread Leg for each leg.		Not Tested
9 Submit 4 separate Limit Orders with a quantity 1.		Not Tested
10 Receive and Process Execution Report - Trade Spread and Trade Spread Leg for all 4 Full Fills messages.		Not Tested
11 Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for some legs only) for the first Full Fill message.		Not Tested
12 Receive and Process Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and some legs) for the second Full Fill messages. Input value for leg trade correction.		Not Tested
13 Receive and Process Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and all legs) for the third Full Fill messages. Did you receive and process three separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for the Spread and each leg ?		Not Tested
14 Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for All legs only) for the fourth Full Fill messages. Did you receive and process two separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for each leg ?		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, send a [Limit Order](#) [35=D (tag 40-OrdType=2)] message for the selected spread dummy instrument.
2. Receive and process an [Execution Report - Elimination](#) (35=8, 39=C).
3. Submit a [Limit Order](#) [35=D (tag 40-OrdType=2)] message with a quantity (tag 38-OrderQty) 1 for the selected spread dummy instrument.
4. Receive and Process [Execution Report - New Order](#).
5. Receive and Process [Execution Report - Trade Spread](#) [Full Fill (tag 39-OrdStatus=2)].
6. Receive and Process [Execution Report - Trade Spread Leg](#) (First Leg Full Fill).
7. Receive and Process [Execution Report - Trade Spread Leg](#) (Second Leg Full Fill).

8. Receive and process [Execution Report - Trade Addendum Spread](#) (Cancellation) for Spread and Spread Leg for each leg.
9. Submit 4 separate [Limit Orders](#) [35=D (tag 40-OrdType=2)] with a quantity (tag 38-OrderQty=1) 1.
10. Receive and Process Execution Report - [Trade Spread](#) and [Trade Spread Leg](#) for all 4 Full Fills messages.
11. Receive and Process [Execution Report - Trade Addendum Spread Leg](#) (Correction for some legs only) for the first Full Fill message.
12. Receive and Process Execution Report - [Trade Addendum Spread](#) and [Spread Leg](#) (Correction for Spread and some legs) for the second Full Fill messages.
 - Enter the value for leg trade correction.
13. Receive and Process Execution Report - [Trade Addendum Spread](#) (35=8, 39=H,G) and [Spread Leg](#) [35=8, 39=H,G (Correction for Spread and all legs)] for the third Full Fill messages.
 - Answer Yes / No: Did you receive and process three separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for the Spread and each leg?
14. Receive and Process [Execution Report - Trade Addendum Spread Leg](#) (Correction for All legs only) for the fourth Full Fill messages.
 - Answer Yes / No: Did you receive and process two separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for each leg?

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Spread Complete Order Test 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 step 1.

Purpose
The purpose of this test is to verify that your application can submit a spread limit order and receive and process the Execution Reports (Ack, Fill, Elimination, Correction, Bust) for a spread instrument.

Please assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.

Description	Flag	Status
1 Over an iLink connection, send a Limit Order message for the selected spread dummy instrument.		Not Tested
2 Receive and process an Execution Report - Elimination.		Not Tested
3 Submit a Limit Order message with a quantity 1 for the selected spread dummy instrument.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Receive and Process Execution Report - Trade Spread (Full Fill).		Not Tested
6 Receive and Process Execution Report - Trade Spread Leg (First Leg Full Fill).		Not Tested
7 Receive and Process Execution Report - Trade Spread Leg (Second Leg Full Fill).		Not Tested
8 Receive and process Execution Report - Trade Addendum Spread (Cancellation) for Spread and Spread Leg for each leg.		Not Tested
9 Submit 4 separate Limit Orders with a quantity 1.		Not Tested
10 Receive and Process Execution Report - Trade Spread and Trade Spread Leg for all 4 Full Fills messages.		Not Tested
11 Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for some legs only) for the first Full Fill message.		Not Tested
12 Receive and Process Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and some legs) for the second Full Fill messages. Input value for leg trade correction.		Not Tested
13 Receive and Process Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and all legs) for the third Full Fill messages. Did you receive and process three separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for the Spread and each leg?		Not Tested
14 Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for All legs only) for the fourth Full Fill messages. Did you receive and process two separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for each leg?		Not Tested

Key: not tested complete pending failed

REFRESH

Manage GTC / GTD Order LifeTime for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC and GTD).

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

▶ To run the manage GTC / GTD Order Lifetime test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manage GTC/GTD Order LifeTime 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC and GTD).

Description	Flag	Status
1 Over an iLink connection, submit a Limit GTC Order for the instrument with a quantity greater than 1.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright.		Not Tested
4 Submit a Limit GTD Order for the instrument with a quantity greater than 1.		Not Tested
5 Receive and process Execution Report - New Order.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested

REFRESH
Key: not tested complete pending failed



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit GTC Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=1)] for the instrument with a quantity (tag 38-OrderQty) greater than 1.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
3. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2).
4. Submit a [Limit GTD Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument with a quantity (tag 38-OrderQty) greater than 1.
5. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
6. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2).

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manage GTC/GTD Order LifeTime 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 step 1.

Purpose
The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC and GTD).

Description	Flag	Status
1 Over an iLink connection, submit a Limit GTC Order for the instrument with a quantity greater than 1.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright.		Not Tested
4 Submit a Limit GTD Order for the instrument with a quantity greater than 1.		Not Tested
5 Receive and process Execution Report - New Order.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

FAK Order Test for Pre-Registered / On-Demand Format

The purpose of this test is to verify the client system can submit an FAK order and receive and process the Acknowledgement and Fill messages for an outright instrument.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: FAK Order Test 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 the test from step1.

Purpose
The purpose of this test is to verify the client system can submit an FAK order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Description	Flag	Status
1 Submit a Limit FAK Order for the instrument.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Elimination.		Not Tested
4 Submit a Limit FAK Order for the instrument.		Not Tested
5 Receive and process Execution Report - New Order.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Referential information is included for messages sent / received during the test.

► **To run the Fill-and-Kill Order test:**

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Submit a [Limit FAK Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] for the instrument.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
3. Receive and process [Execution Report - Elimination](#) (35=8, 39=C).
4. Submit a [Limit FAK Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] for the instrument.
5. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
6. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2).

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: FAK Order Test 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 step 1.

Purpose
The purpose of this test is to verify the client system can submit an FAK order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Description	Flag	Status
1 Submit a Limit FAK Order for the instrument.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Elimination.		Not Tested
4 Submit a Limit FAK Order for the instrument.		Not Tested
5 Receive and process Execution Report - New Order.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Order Cancel / Cancel-Replace Tests

The following instructions illustrate the process to run and complete order cancel and cancel replace tests.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Multiple Cancel Replace for Pre-Registered / On-Demand Format](#)
 - [Cancel-Replace with IFM for Pre-Registered / On-Demand Format](#)
 - [Order Cancel Replace without OrderID for Pre-Registered / On-Demand Format](#)
 - [Order Cancel without OrderID for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.



Note:

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

Referential information is included for messages sent / received during the test.

Multiple Cancel Replace for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit an order and then modify it several times (price, quantity) with and without change of priority in the book.

▶ To run the Multiple Cancel Replace test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Multiple Cancel Replace 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 the test from step1.

Purpose

The purpose of this test is to verify that the client system can submit an order and then modify it several times (price,quantity) with and without change of priority in the book.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order for the instrument.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Submit an Order Cancel/Replace Request for the instrument,changing the quantity.		Not Tested
4 Receive and process Execution Report - Modify.		Not Tested
5 Submit an Order Cancel/Replace Request for the instrument,changing the price.		Not Tested
6 Receive and process Execution Report - Modify.		Not Tested
7 Submit an Order Cancel/Replace Request for the instrument,changing the price and quantity.		Not Tested
8 Receive and process Execution Report - Modify.		Not Tested
9 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
- Receive and process [Execution Report - New Order](#) (35=8, 39=0).
- Submit an [Order Cancel/Replace Request](#) (35=G) for the instrument, changing the quantity (tag 38-OrderQty).
- Receive and process [Execution Report - Modify](#) (35=8, 39=5).
- Submit an [Order Cancel/Replace Request](#) (35=G) for the instrument, changing the price (tag 44-Price).
- Receive and process [Execution Report - Modify](#) (35=8, 39=5).
- Submit an [Order Cancel/Replace Request](#) (35=G) for the instrument, changing the price (tag 44-Price) and quantity (tag 38-OrderQty).
- Receive and process [Execution Report - Modify](#) (35=8, 39=5).
- Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2)

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Multiple Cancel Replace 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 that the client system can submit an order and then modify it several times (price,quantity) with and without change of priority in the book.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order for the instrument.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Submit an Order Cancel/Replace Request for the instrument,changing the quantity.		Not Tested
4 Receive and process Execution Report - Modify.		Not Tested
5 Submit an Order Cancel/Replace Request for the instrument,changing the price.		Not Tested
6 Receive and process Execution Report - Modify.		Not Tested
7 Submit an Order Cancel/Replace Request for the instrument,changing the price and quantity.		Not Tested
8 Receive and process Execution Report - Modify.		Not Tested
9 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Cancel-Replace with IFM for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) with IFM.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Cancel Replace with IFM 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) with IFM.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 100.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright (Partial Fill).		Not Tested
4 Submit an Order Cancel-Replace Request for the instrument, increasing the quantity.		Not Tested
5 Receive and process an Execution Report - Modify.		Not Tested
6 Receive and process Execution Report - Trade Outright (PartialFill).		Not Tested
7 Submit an Order Cancel-Replace Request for the instrument, decreasing the quantity by 2.		Not Tested
8 Receive and process Execution Report - Trade Outright (Filled).		Not Tested
9 Receive and process Order Cancel Replace Reject.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Cancel-Replace with IFM test:

1. Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument with a quantity (tag 38-OrderQty) greater than 100.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
3. Receive and process [Execution Report - Trade Outright](#) [35=8, 39=1,2 (tag 39-OrdStatus=1)] (Partially Filled).
4. Submit an [Order Cancel-Replace Request](#) for the instrument, increasing the quantity (tag 38-OrderQty).
5. Receive and process an [Execution Report - Modify](#).
6. Receive and process [Execution Report - Trade Outright \(Partial Fill\)](#).
7. Submit an [Order Cancel-Replace Request](#) for the instrument, decreasing the quantity (tag 38-OrderQty) by 2.
8. Receive and process [Execution Report - Trade Outright](#) [35=8, 39=1,2 (tag 39-OrdStatus=2)] (Filled).
9. Receive and process [Order Cancel Replace Reject](#) (35=9, 434=2).

[back to top](#)

[On-Demand format screen](#)

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: Cancel Replace with IFM 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 step 1.

Purpose
The purpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) with IFM.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 100.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright (Partial Fill).		Not Tested
4 Submit an Order Cancel-Replace Request for the instrument, increasing the quantity.		Not Tested
5 Receive and process an Execution Report - Modify.		Not Tested
6 Receive and process Execution Report - Trade Outright (Partial Fill).		Not Tested
7 Submit an Order Cancel-Replace Request for the instrument, decreasing the quantity by 2.		Not Tested
8 Receive and process Execution Report - Trade Outright (Filled).		Not Tested
9 Receive and process Order Cancel Replace Reject.		Not Tested

Key: not tested complete pending failed

REFRESH

Order Cancel Replace without OrderID for Pre-Registered / On-Demand Format

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).

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Order Cancel Replace without OrderID 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 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).

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



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Order Cancel Replace without OrderID test:

1. Over an iLink connection, submit a [Day Limit Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message.
3. Submit an [Order Cancel/Replace Request](#) (35=G) without OrderID (tag 37).
4. Receive and process [Execution Report - Modify](#) (35=8, 39=5).

[back to top](#)

On-Demand format screen

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).

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 for Pre-Registered / On-Demand Format

The purpose of this test is to verify the client system can submit and cancel a Day limit order without providing an OrderID (tag 37).

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Order Cancel without OrderID 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 the test from step1.

Purpose
The purpose of this test is to verify the client system can submit and cancel a Day limit order without providing an OrderID (tag 37).

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 Request without OrderID.		Not Tested
4 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

► **To run the Order Cancel without OrderID test:**

1. Over an iLink connection, submit a [Day Limit Order](#) (35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)) message.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message.
3. Submit an [Order Cancel Request](#) (35=F) without OrderID (tag 37).
4. Receive and process [Execution Report - Cancel](#) (35=8, 39=4) message.

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Order Cancel 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 cancel a Day limit order without providing an OrderID (tag 37).

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 Request without OrderID.		Not Tested
4 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

Manage Route-Through for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alternate submission of order, cancel replace and cancels from different Firm IDs).

▶ **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

▶ **To run the Route-Through test:**

Steps of the test: Manage Route-Through 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alternate submission of order, cancel replace and cancels from different FirmIDs).

Description	Flag	Status
1 Over an iLink connection, submit a Limit Order for the instrument with a quantity greater than 1 using Firm ID #1.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Submit a Limit Order for the instrument with a quantity greater than 1 using a different Firm ID.		Not Tested
4 Receive and process Execution Report - New Order.		Not Tested

REFRESH

Key: not tested complete pending failed



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit Order \(35=D\)](#) for the instrument with a quantity (tag 38-OrderQty) greater than 1 using Firm ID #1.
2. Receive and process [Execution Report - New Order](#).
3. Submit a [Limit Order \(35=D\)](#) for the instrument with a quantity greater than 1 using a different Firm ID.
4. Receive and process [Execution Report - New Order](#).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manage Route-Through 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alternate submission of order, cancel replace and cancels from different FirmIDs).

Description	Flag	Status
1 Over an iLink connection, submit a Limit Order for the instrument with a quantity greater than 1 using Firm ID #1.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Submit a Limit Order for the instrument with a quantity greater than 1 using a different Firm ID.		Not Tested
4 Receive and process Execution Report - New Order.		Not Tested

Key: not tested complete pending failed

REFRESH

Manage Minimum Quantity

The following instructions illustrate the process to run and complete tests for minimum and maximum quantity tests.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Manage Minimum Quantity for Pre-Registered / On-Demand Format](#)
 - [Manage Maximum Quantity Display for Pre-Registered / On-Demand Format](#)
 - [Manage Maximum Quantity Display with Cancel-Replace for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.



Note:

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

Referential information is included for messages sent / received during the test.

Manage Minimum Quantity for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit an order with Minimum Quantity used in a different scenarios.

▶ To run the Manage Minimum Quantity test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manage Minimum Quantity 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit an order with Minimum Quantity used in a different scenarios.

Description	Flag	Status
1 Over an iLink connection, submit a Limit FAK Order for the instrument with a minimum quantity value.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Elimination.		Not Tested
4 Submit a Limit FAK Order for the instrument with a minimum quantity value.		Not Tested
5 Receive and process Execution Report - New Order.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit FAK Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] for the instrument with a minimum quantity (tag 110-MinQty) value.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
3. Receive and process [Execution Report - Elimination](#) (35=8, 39=C).
4. Submit a [Limit FAK Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] for the instrument with a minimum quantity (tag 110-MinQty) value.
5. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
6. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manage Minimum Quantity 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 that the client system can submit an order with Minimum Quantity used in a different scenarios.

Description	Flag	Status
1 Over an iLink connection, submit a Limit FAK Order for the instrument with a minimum quantity value.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Elimination.		Not Tested
4 Submit a Limit FAK Order for the instrument with a minimum quantity value.		Not Tested
5 Receive and process Execution Report - New Order.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Manage Maximum Quantity Display for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel / replace).

▶ To run the Manage Maximum Quantity Display test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manage Maximum Quantity Display 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 4 with display quantity (DisplayQty) greater than 2.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright.		Not Tested
4 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] for the instrument with a quantity (tag 38-OrderQty) greater than 4 with display quantity (tag 1138-DisplayQty) greater than 2.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).

3. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2)

4. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2)

[back to top](#)

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manage Maximum Quantity Display 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 that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 4 with display quantity (DisplayQty) greater than 2.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright.		Not Tested
4 Receive and process Execution Report - Trade Outright.		Not Tested

REFRESH

Keys: not tested complete pending failed

Manage Maximum Quantity Display with Cancel-Replace for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel / replace).

▶ **To run the Manage Maximum Quantity Display with Cancel-Replace test:**

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manage Maximum Quantity Display with Cancel-Replace 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Description	Flag	Status
1 Submit a Limit Day Order for the instrument with a quantity greater than 4 with a display quantity greater than 2.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright.		Not Tested
4 Submit an Order Cancel/Replace Request increasing the quantity and the DisplayQty amount.		Not Tested
5 Receive and process Execution Report - Modify.		Not Tested
6 Receive and process an Execution Report - Fill Notice message.		Not Tested
7 Submit an Order Cancel/Replace Request decreasing the DisplayQty amount.		Not Tested
8 Receive and process Execution Report - Modify.		Not Tested
9 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument with a quantity (tag 38-OrderQty) greater than 4 with a display quantity (tag 1138-DisplayQty) greater than 2.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
3. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2)
4. Submit an [Order Cancel/Replace Request](#) (35=G) increasing the quantity (tag 38-OrderQty) and the DisplayQty (tag 1138-DisplayQty) amount.
5. Receive and process [Execution Report - Modify](#) (35=8, 39=5).
6. Receive and process an [Execution Report - Fill notice](#) (35=8) message.
7. Submit an [Order Cancel/Replace Request](#) (35=G) decreasing the DisplayQty (tag 1138-DisplayQty) amount.
8. Receive and process [Execution Report - Modify](#) (35=8, 39=5).
9. Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2)

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manage Maximum Quantity Display with Cancel-Replace 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 step 1.

Purpose
The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Description	Flag	Status
1 Submit a Limit Day Order for the instrument with a quantity greater than 4 with a display quantity greater than 2.		Not Tested
2 Receive and process Execution Report - New Order.		Not Tested
3 Receive and process Execution Report - Trade Outright.		Not Tested
4 Submit an Order Cancel/Replace Request increasing the quantity and the DisplayQty amount.		Not Tested
5 Receive and process Execution Report - Modify.		Not Tested
6 Receive and process an Execution Report - Fill Notice message.		Not Tested
7 Submit an Order Cancel/Replace Request decreasing the DisplayQty amount.		Not Tested
8 Receive and process Execution Report - Modify.		Not Tested
9 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Manual Order Indicator Tests

The following instructions illustrate the process to run and complete manual order indicator tests.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Manual Order Indicator for Manual System for Pre-Registered / On-Demand Format](#)
 - [Manual Order Indicator for Manual System \(Mass Quotes\) for Pre-Registered / On-Demand Format](#)
 - [Manual Order Indicator for ATS System for Pre-Registered / On-Demand Format](#)
 - [Manual Order Indicator for ATS System \(Mass Quotes\) for Pre-Registered / On-Demand Format](#)
 - [Manual Order Indicator for Semi Automated System for Pre-Registered / On-Demand Format](#)
 - [Manual Order Indicator for Semi Automated System \(Mass Quotes\) for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.



Note:

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

Referential information is included for messages sent / received during the test.

Manual Order Indicator for Manual System for Pre-Registered / On-Demand Format

The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

▶ **To run the Manual Order Indicator for Manual System test:**

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 1.	●	Not Tested
2 Receive and Process Execution Report - New Order.	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] with the proper Manual Order Indicator tag 1 [tag 1028-ManualOrderIndicator=1(manual)].
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).

[back to top](#)

On-Demand format screen

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 1.	●	Not Tested
2 Receive and Process Execution Report - New Order.	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

Manual Order Indicator for Manual System (Mass Quotes) for Pre-Registered / On-Demand Format

The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

▶ **To run the Manual Order Indicator for Manual System (Mass Quotes) test:**

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manual Order Indicator for Manual System (Mass Quotes) 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 the test from step1.

Purpose
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1.		Not Tested
2 Receive and process Mass Quote Acknowledgment.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with the proper Manual Order Indicator tag 1 [tag 1028-ManualOrderIndicator=1(manual)].
- Receive and process [Mass Quote Acknowledgment](#).

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manual Order Indicator for Manual System (Mass Quotes) 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 case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1.		Not Tested
2 Receive and process Mass Quote Acknowledgment.		Not Tested

Key: not tested complete pending failed

REFRESH

Manual Order Indicator for ATS System for Pre-Registered / On-Demand Format

The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

▶ **To run the Manual Order Indicator for ATS System test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manual Order Indicator for ATS System 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 the test from step1.

Purpose
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 0.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] with the proper Manual Order Indicator tag 0 [tag 1028-ManualOrderIndicator=0(automated)].
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manual Order Indicator for ATS System 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 case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 0.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested

Key: not tested complete pending failed

REFRESH

Manual Order Indicator for ATS System (Mass Quotes) for Pre-Registered / On-Demand Format

The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

► **To run the Manual Order Indicator for ATS System (Mass Quotes) test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manual Order Indicator for ATS System (Mass Quotes) 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 the test from step1.

Purpose
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 0.		Not Tested
2 Receive and process Mass Quote Acknowledgment		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with the proper Manual Order Indicator tag 0 [tag 1028-ManualOrderIndicator=0(automated)].
2. Receive and process [Mass Quote Acknowledgment](#).

[back to top](#)

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manual Order Indicator for ATS System (Mass Quotes) 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 case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 0.		Not Tested
2 Receive and process Mass Quote Acknowledgment.		Not Tested

Key: not tested complete pending failed

REFRESH

Manual Order Indicator for Semi Automated System for Pre-Registered / On-Demand Format

The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

▶ **To run the Manual Order Indicator for Semi Automated System test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Manual Order Indicator for Semi Automated System 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 the test from step1.

Purpose
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a Limit Day Order with Manual Order Indicator tag set to 1.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a Limit Day Order with Manual Order Indicator tag set to 0.		Not Tested
4 Receive and process Execution Report - New Order.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] with Manual Order Indicator tag set to 1 [tag 1028-ManualOrderIndicator=1(manual)].
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).

3. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] with Manual Order Indicator tag set to 0 (tag 1028-ManualOrderIndicator=0).
4. Receive and process [Execution Report - New Order](#) (35=8, 39=0).

[back to top](#)

On-Demand format screen

Interview	Test Suite	Test Case	Post Certification	Help															
Steps of the test: Manual Order Indicator for Semi Automated System 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 case is to verify how customer is using Manual Order Indicator tag.																			
<table border="1"> <thead> <tr> <th>Description</th> <th>Flag</th> <th>Status</th> </tr> </thead> <tbody> <tr> <td>1 Over an iLink connection, submit a Limit Day Order with Manual Order Indicator tag set to 1.</td> <td></td> <td>Not Tested</td> </tr> <tr> <td>2 Receive and Process Execution Report - New Order.</td> <td></td> <td>Not Tested</td> </tr> <tr> <td>3 Submit a Limit Day Order with Manual Order Indicator tag set to 0.</td> <td></td> <td>Not Tested</td> </tr> <tr> <td>4 Receive and process Execution Report - New Order.</td> <td></td> <td>Not Tested</td> </tr> </tbody> </table>					Description	Flag	Status	1 Over an iLink connection, submit a Limit Day Order with Manual Order Indicator tag set to 1.		Not Tested	2 Receive and Process Execution Report - New Order.		Not Tested	3 Submit a Limit Day Order with Manual Order Indicator tag set to 0.		Not Tested	4 Receive and process Execution Report - New Order.		Not Tested
Description	Flag	Status																	
1 Over an iLink connection, submit a Limit Day Order with Manual Order Indicator tag set to 1.		Not Tested																	
2 Receive and Process Execution Report - New Order.		Not Tested																	
3 Submit a Limit Day Order with Manual Order Indicator tag set to 0.		Not Tested																	
4 Receive and process Execution Report - New Order.		Not Tested																	
Key: not tested complete pending failed																			
REFRESH																			

Manual Order Indicator for Semi Automated System (Mass Quotes) for Pre-Registered / On-Demand Format

The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

► **To run the Manual Order Indicator for Semi Automated System (Mass Quotes) test:**

Interview	Test Suite	Test Case	Post Certification	Help															
Steps of the test: Manual Order Indicator for Semi Automated System (Mass Quotes) 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 the test from step1.																			
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Description	Flag	Status																	
1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1.		Not Tested																	
2 Receive and process Mass Quote Acknowledgment.		Not Tested																	
3 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 0.		Not Tested																	
4 Receive and process Mass Quote Acknowledgment.		Not Tested																	
Key: not tested complete pending failed																			
REFRESH																			

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with the proper Manual Order Indicator tag 1 [tag 1028-ManualOrderIndicator=1(manual)].
2. Receive and process [Mass Quote Acknowledgment](#).

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with the proper Manual Order Indicator tag 0 (tag 1028-ManualOrderIndicator=0).
- Receive and process [Mass Quote Acknowledgment](#).

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Manual Order Indicator for Semi Automated System (Mass Quotes) 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 step 1.

Purpose
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1.		Not Tested
2 Receive and process Mass Quote Acknowledgment.		Not Tested
3 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 0.		Not Tested
4 Receive and process Mass Quote Acknowledgment.		Not Tested

Key: not tested complete pending failed

REFRESH

Processing Rejects Test for Pre-Registered / On-Demand Format

The purpose of this test is to verify that your application can receive and process reject messages.

▶ To select the test:

- Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
- From the **Test Suite** tab, select the linked test.
- Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

▶ To run the Processing Rejects test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Processing Rejects Test 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 the test from step1.

Purpose
The purpose of this test is to verify that your application can receive and process reject messages.

Description	Flag	Status
1 Over an iLink Connection, submit a Limit Day Order for the instrument.		Not Tested
2 Receive and Process Execution Report - Reject correctly.		Not Tested
3 Submit a Limit Day Order for the instrument.		Not Tested
4 Receive and Process Business Reject correctly.		Not Tested
5 Submit a Limit Day Order for the instrument. Receive and process an Execution Report or Not Applied message.		Not Tested
6 Submit a Limit Day Order for the instrument.		Not Tested
7 Receive and Process Execution Report - New Order.		Not Tested
8 Submit a Cancel message for the order placed in step 6.		Not Tested
9 Receive and Process Order Cancel Reject correctly.		Not Tested
10 Submit a Limit Day Order for the instrument.		Not Tested
11 Receive and Process Execution Report - New Order.		Not Tested
12 Submit a Cancel/Replace message for the order placed in step 10.		Not Tested
13 Receive and Process Order Cancel Replace Reject correctly.		Not Tested

Key: not tested complete pending failed

REFRESH

1. Over an iLink Connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
2. Receive and Process [Execution Report - Reject](#) (35=8, 39=8) correctly.
3. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
4. Receive and Process [Business Reject](#) (35=j) correctly.
5. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
Receive and process an Execution Report or Not Applied message.
6. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
7. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
8. Submit a [Cancel message](#) (35=F) for the order placed in step 6.
9. Receive and Process [Order Cancel Reject](#) (35=9, 434=1) correctly.
10. Submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the instrument.
11. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
12. Submit a [Cancel/Replace](#) (35=G) message for the order placed in step 10.
13. Receive and Process [Order Cancel Replace Reject](#) (35=9, 434=2) correctly.

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Processing Rejects Test 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 that your application can receive and process reject messages.

Description	Flag	Status
1 Over an iLink Connection, submit a Limit Day Order for the instrument.		Not Tested
2 Receive and Process Execution Report - Reject correctly.		Not Tested
3 Submit a Limit Day Order for the instrument.		Not Tested
4 Receive and Process Business Reject correctly.		Not Tested
5 Submit a Limit Day Order for the instrument. Receive and process an Execution Report or Not Applied message.		Not Tested
6 Submit a Limit Day Order for the instrument.		Not Tested
7 Receive and Process Execution Report - New Order.		Not Tested
8 Submit a Cancel message for the order placed in step 6.		Not Tested
9 Receive and Process Order Cancel Reject correctly.		Not Tested
10 Submit a Limit Day Order for the instrument.		Not Tested
11 Receive and Process Execution Report - New Order.		Not Tested
12 Submit a Cancel/Replace message for the order placed in step 10.		Not Tested
13 Receive and Process Order Cancel Replace Reject correctly.		Not Tested

Key: not tested complete pending failed

REFRESH

Create a Covered option contract and send an order on the new contract for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that your application can create a User-Defined Covered option contract and send a New Order and a Cancel Request on such instrument.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Create a Covered option contract and send an order on the new contract 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 the test from step 1.

Purpose
The Purpose of this test is to verify that your application can create a User-Defined Covered option contract and send a New Order and a Cancel Request on such instrument.

Description	Flag	Status
1 Using options instrument from product group (A\$, 96, 6\$, 94 and Y\$), Send a Security Definition Request to create a Covered Option instrument.		Not Tested
2 Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.		Not Tested
3 Send an order on the UDS covered option created in step 2.		Not Tested
4 Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Tested
5 Send a Cancel Request message on the order sent in step 3.		Not Tested
6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

Referential information is included for messages sent / received during the test.

To run the covered option contract new order test:

1. Using options instrument from product group (A\$, 96, 6\$, 94 and Y\$), Send a [Security Definition Request](#) (35=c) to create a Covered Option (tag 762-SecuritySubType=COVERED) instrument.
2. Receive and Process [Security Definition Response](#) (35=d) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.
3. Send an order on the UDS covered option created in step 2.
4. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message for the order sent in step 3.
5. Send a [Cancel Request](#) message on the order sent in step 3.
6. Receive and Process [Execution Report - Cancel](#) (35=8, 39=4) for Cancel Request submitted in step 5.

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Create a Covered option contract and send an order on the new contract 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 that your application can create a User-Defined Covered option contract and send a New Order and a Cancel Request on such instrument.

Description	Flag	Status
1 Using options instrument from product group (AS, 96, 65, 94 and YS), Send a Security Definition Request to create a Covered Option instrument.		Not Tested
2 Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.		Not Tested
3 Send an order on the UDS covered option created in step 2.		Not Tested
4 Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Tested
5 Send a Cancel Request message on the order sent in step 3.		Not Tested
6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Tested

Key: not tested complete pending failed

REFRESH

Create a Combo option contract and send an order on the new contract for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that your application can create a User-Defined Combo option contract and send a New Order and a Cancel Request on such instrument.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Create a Combo option contract and send an order on the new contract 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 the test from step 1.

Purpose
The Purpose of this test is to verify that your application can create a User-Defined Combo option contract and send a New Order and a Cancel Request on such instrument.

	Description	Flag	Status
1	Using options instrument from product group (A\$, 96, 6\$, 94 and Y\$), Send a Security Definition Request to create a Combo Option instrument.		Not Tested
2	Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.		Not Tested
3	Send an order on the UDS combo option created in step 2.		Not Tested
4	Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Tested
5	Send a Cancel Request message on the order sent in step 3.		Not Tested
6	Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

Referential information is included for messages sent / received during the test.

To run the Combo option contract new contract test:

1. Using options instrument from product group (A\$, 96, 6\$, 94 and Y\$), Send a [Security Definition Request](#) (35=c) to create a Combo Option (tag 762-SecuritySubType=COMBO) instrument.
2. Receive and Process [Security Definition Response](#) (35=d) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.
3. Send an order on the UDS combo option created in step 2.
4. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message for the order sent in step 3.
5. Send a [Cancel Request](#) (35=F) message on the order sent in step 3.
6. Receive and Process [Execution Report - Cancel](#) (35=8, 39=4) for Cancel Request submitted in step 5.

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Create a Combo option contract and send an order on the new contract 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 step 1.

Purpose
The Purpose of this test is to verify that your application can create a User-Defined Combo option contract and send a New Order and a Cancel Request on such instrument.

Description	Flag	Status
1 Using options instrument from product group (AS, 96, 65, 94 and Y5). Send a Security Definition Request to create a Combo Option instrument.		Not Tested
2 Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.		Not Tested
3 Send an order on the UDS combo option created in step 2.		Not Tested
4 Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Tested
5 Send a Cancel Request message on the order sent in step 3.		Not Tested
6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Tested

Key: not tested complete pending failed

REFRESH

Process a Business-Level Reject message for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that your application can process a business-level reject message sent in response to a Security Definition Request message.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Process a Business-Level Reject message 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 the test from step 1.

Purpose
The Purpose of this test is to verify that your application can process a business-level reject message sent in response to a Security Definition Request message.

Description	Flag	Status
1 Using an options instrument from product group (AS, 96, 65, 94 and Y5). Send a Security Definition Request to create a UDS instrument (Covered or Combo).		Not Tested
2 Receive and process Business Reject Message in response to Security Definition Request message.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

Referential information is included for messages sent / received during the test.

► **To run the Business-Level Reject test:**

1. Using an options instrument from product group (A\$, 96, 6\$, 94 and Y\$). Send a [Security Definition Request](#) (35=c) to create a UDS instrument (tag 762-SecuritySubType=COVERED or COMBO or REPO).
2. Receive and process [Business Reject Message](#) (35=j) in response to Security Definition Request message.

On-Demand format screen

Steps of the test: Process a Business-Level Reject message 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 that your application can process a business-level reject message sent in response to a Security Definition Request message.

Description	Flag	Status
1 Send a Security Definition Request to create a UDS instrument (Covered or Combo).		Not Tested
2 Receive and process Business Reject Message in response to Security Definition Request message.		Not Tested

Key: not tested complete pending failed

REFRESH

Process a Security Definition Reject in response to a Security Definition Request for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that your application can process a Security Definition Reject message.

► **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Referential information is included for messages sent / received during the test.

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

► **To run the Security Definition Reject in response to a Security Definition Request test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Process a Security Definition Reject in response to a Security Definition Request 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 the test from step1.

Purpose
The Purpose of this test is to verify that your application can process a Security Definition Reject message.

Description	Flag	Status
1 Using an options instrument from product group (A\$, 96, 6\$, 94 and Y\$). Send a Security Definition Request to create a UDS instrument (Covered or Combo).		Not Tested
2 Receive and process Security Definition Response Reject message in response to Security Definition Request message.		Not Tested

Key: not tested complete pending failed

REFRESH

1. Using an options instrument from product group (A\$, 96, 6\$, 94 and Y\$). Send a [Security Definition Request](#) (35=c) to create a UDS instrument (tag 762-SecuritySubType=COVERED or COMBO).
2. Receive and process [Security Definition Response](#) Reject [35=d (tag 323-SecurityResponseType=5)] message in response to Security Definition Request message.

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Process a Security Definition Reject in response to a Security Definition Request 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 that your application can process a Security Definition Reject message.

Description	Flag	Status
1 Using an options instrument from product group (A\$, 96, 6\$, 94 and Y\$). Send a Security Definition Request to create a UDS instrument (Covered or Combo).		Not Tested
2 Receive and process Security Definition Response Reject message in response to Security Definition Request message.		Not Tested

Key: not tested complete pending failed

REFRESH

Send an order on an existing UDS for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that your application can submit a New Order message on an existing User-Defined Spread instrument.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

Note:

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

Referential information is included for messages sent / received during the test.

▶ **To run the Send an order on an existing UDS test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Send an order on an existing UDS 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 the test from step1.

Purpose
The Purpose of this test is to verify that your application can submit a New Order message on an existing User-Defined Spread instrument.

Description	Flag	Status
1 Send an order on an UDS option instrument.		Not Tested
2 Receive and Process Execution Report - New Order message for the order sent in step 1.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Send an order on a UDS option instrument [[35=D \(iLink 3 New Order\)](#)].
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message for the order sent in step 1.

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Send an order on an existing UDS 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 that your application can submit a New Order message on an existing User-Defined Spread instrument.

Description	Flag	Status
1 Send an order on an UDS option instrument.		Not Tested
2 Receive and Process Execution Report - New Order message for the order sent in step 1.		Not Tested

Key: not tested complete pending failed

REFRESH

Create a recursive UDS contract and send an order on the new contract for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that your application can create a User-Defined Spread with one or more of its legs being a User-Defined Spread and send a New Order message on such instrument.

▶ **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.

- From the **Test Suite** tab, select the linked test.
- Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

**Note:**

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Create a recursive UDS contract and send an order on the new contract 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 the test from step 1.

Purpose
The Purpose of this test is to verify that your application can create a User-Defined Spread with one or more of its legs being a User-Defined Spread and send a New Order message on such instrument.

Description	Flag	Status
1 Using options instrument from product group (A\$, 96, 6\$, 94 and Y\$), Send a Security Definition Request to create Spread Combo or Covered Option instrument with at least one leg being a User-Defined Spread.		Not Tested
2 Receive and process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.		Not Tested
3 Send an order on the UDS contract created in step 2.		Not Tested
4 Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Tested
5 Send a Cancel Request message on the order sent in step 3.		Not Tested
6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

Referential information is included for messages sent / received during the test.

**To run the recursive UDS contract and new contract order test:**

- Using options instrument from product group (A\$, 96, 6\$, 94 and Y\$), Send a [Security Definition Request](#) (35=c) to create Spread Combo or Covered Option (tag 762-SecuritySubType=COVERED or COMBO) instrument with at least one leg being a User-Defined Spread.
- Receive and process [Security Definition Response](#) (35=d) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.
- Send an order on the UDS contract [[35=D\(iLink 3 New Order\)](#)] created in step 2.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0) message for the order sent in step 3.
- Send a [Cancel Request](#) (35=F) message on the order sent in step 3.
- Receive and Process [Execution Report - Cancel](#) for Cancel Request submitted in step 5.

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Create a recursive UDS contract and send an order on the new contract 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 that your application can create a User-Defined Spread with one or more of its legs being a User-Defined Spread and send a New Order message on such instrument.

Description	Flag	Status
1 Using options instrument from product group (AS, 96, 6\$, 94 and Y\$), Send a Security Definition Request to create Spread Combo or Covered Option instrument with at least one leg being a User-Defined Spread.		Not Tested
2 Receive and process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.		Not Tested
3 Send an order on the UDS contract created in step 2.		Not Tested
4 Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Tested
5 Send a Cancel Request message on the order sent in step 3.		Not Tested
6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Tested

Key: not tested complete pending failed

REFRESH

Mass Quote Submission for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowledgement, Fill, Trade Correction, Trade Cancellation and Reject messages.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mass Quote Submission 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowledgement, Fill, Trade Correction, Trade Cancellation and Reject messages.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 3 quotes from the same instrument group, each having a quantity greater than 10. A partial fill, complete fill, trade correction and trade cancellation will be simulated from this Mass Quote.		Not Tested
2 Receive and process Mass Quote Acknowledgment.		Not Tested
3 Receive and process Execution Report - Trade Outright (Partially Filled).		Not Tested
4 Receive and process Execution Report - Trade Addendum Outright (Correction).		Not Tested
5 Receive and process Execution Report - Trade Outright (Filled).		Not Tested
6 Receive and Process Execution Report - Trade Addendum Outright (Cancellation).		Not Tested
7 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group. A market close will be simulated so an Acknowledgement Reject message will be returned from this Mass Quote.		Not Tested
8 Receive and Process Mass Quote Acknowledgement - Reject message.		Not Tested
9 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group, each having a quantity greater than 10. The system will change the price of one quote to simulate a rejected quote.		Not Tested
10 Receive and Process Mass Quote Acknowledgement.		Not Tested
11 Receive and Process Execution Report - Trade Outright (Filled).		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

Referential information is included for messages sent / received during the test.



To run the Mass Quote Submission test:

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 3 quotes from the same instrument group, each having a quantity (→134-BidSize, →135-OfferSize) greater than 10. The following will be simulated with this Mass Quote:
 - Partial fill (step 3)
 - Trade correction (step 4)
 - Complete fill (step 5)
 - Trade cancellation (step 6)
- Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).
- Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2). (Partially Filled).
- Receive and process [Execution Report - Trade Addendum Outright](#) (Correction).
- Receive and process [Execution Report - Trade Outright](#) (35=8, 39=1,2). (Filled).

6. Receive and Process [Execution Report - Trade Addendum Outright](#) [35=8, 39=H,G (Cancellation)].
7. Submit a two-sided [Mass Quote](#) (35=i) for the instrument with at least 2 quotes from the same instrument group.
A market close will be simulated so an Acknowledgement Reject message will be returned from this Mass Quote.
8. Receive and Process [Mass Quote Acknowledgement - Reject](#) [35=b, 297=0,5 (tag 297-QuoteStatus=5)] message.
9. Submit a two-sided [Mass Quote](#) (35=i) for the instrument with at least 2 quotes from the same instrument group, each having a quantity (→134-BidSize, →135-OfferSize) greater than 10. The system will change the price of one quote to simulate a rejected quote.
10. Receive and Process [Mass Quote Acknowledgement](#).
11. Receive and Process [Execution Report - Trade Outright](#) (35=8, 39=1,2). (Filled).

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mass Quote Submission 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 that the client system can submit a Mass Quote and receive and process the Acknowledgement, Fill, Trade Correction, Trade Cancellation and Reject messages.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 3 quotes from the same instrument group, each having a quantity greater than 10. A partial fill, complete fill, trade correction and trade cancellation will be simulated from this Mass Quote.		Not Tested
2 Receive and process Mass Quote Acknowledgment.		Not Tested
3 Receive and process Execution Report - Trade Outright (Partially Filled).		Not Tested
4 Receive and process Execution Report - Trade Addendum Outright (Correction).		Not Tested
5 Receive and process Execution Report - Trade Outright (Filled).		Not Tested
6 Receive and Process Execution Report - Trade Addendum Outright (Cancellation).		Not Tested
7 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group. A market close will be simulated so an Acknowledgement Reject message will be returned from this Mass Quote.		Not Tested
8 Receive and Process Mass Quote Acknowledgement - Reject message.		Not Tested
9 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group, each having a quantity greater than 10. The system will change the price of one quote to simulate a rejected quote.		Not Tested
10 Receive and Process Mass Quote Acknowledgement.		Not Tested
11 Receive and Process Execution Report - Trade Outright (Filled).		Not Tested

Key: not tested complete pending failed

REFRESH

Modify Quote Price and Quantity for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.

- From the **Test Suite** tab, select the linked test.
- Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

**Note:**

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

Referential information is included for messages sent / received during the test.

**To run the Modify Quote Price and Quantity test:**

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Modify Quote Price and Quantity 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 the test from step 1.

Purpose
The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation.

	Description	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2	Receive and process Mass Quote Acknowledgement.		Not Tested
3	Submit a two-sided Mass Quote with one of the same quotes used in the original Mass Quote (using the same security description and quote entry ID), modifying the price and quantity of a quote.		Not Tested
4	Receive and process a Quote Acknowledgement message.		Not Tested

REFRESH

Key: not tested complete pending failed



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
- Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).
- Submit a two-sided [Mass Quote](#) (35=i) with one of the same quotes used in the original Mass Quote (using the same security description [$\rightarrow 309$ -UnderlyingSecurityID] and quote entry ID ($\rightarrow 299$ -QuoteEntryID)), modifying the price ($\rightarrow 132$ -BidPx / $\rightarrow 133$ -OfferPx) and quantity ($\rightarrow 134$ -BidSize / $\rightarrow 135$ -OfferSize) of a quote.
- Receive and process a [Quote Acknowledgement](#) (35=b, 297=0,5) message.

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Modify Quote Price and Quantity 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 step 1.

Purpose
The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit a two-sided Mass Quote with one of the same quotes used in the original Mass Quote (using the same security description and quote entry ID), modifying the price and quantity of a quote.		Not Tested
4 Receive and process a Quote Acknowledgement message.		Not Tested

Key: not tested complete pending failed

REFRESH

Quote Cancellation Tests

The following instructions illustrate the process to run and complete tests for Quote Cancellation tests.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Quote Cancellation - Instrument Level for Pre-Registered / On-Demand Format](#)
 - [Quote Cancellation - Instrument Group Level for Pre-Registered / On-Demand Format](#)
 - [Quote Cancellation - Quote Set ID Level for Pre-Registered / On-Demand Format](#)
 - [Quote Cancellation - Cancel All Quotes for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.

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

Referential information is included for messages sent / received during the test.

Quote Cancellation - Instrument Level for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument level.

▶ To run the Quote Cancellation - Instrument Level test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Quote Cancellation - Instrument Level 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument level.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category	Link
Templates File:	templates_FixBinary.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 two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit an instrument level Quote Cancel message for at least an instrument submitted in Step 1.		Not Tested
4 Receive and process a Quote Cancel Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the Quote Cancellation - Instrument Level test:

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
2. Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).
3. Submit an instrument level [Quote Cancel](#) (35=Z) message for at least an instrument (tag 298-QuoteCancelType=1, →48-SecurityID) submitted in Step 1.
4. Receive and process a [Quote Cancel Acknowledgement](#) (35=b, 297=1,3,4,100).

[back to top](#)
[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Quote Cancellation - Instrument Level 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 that the client system can submit and process Mass Quote Cancellations at Instrument level.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category	Link
Templates File:	templates_FixBinary.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 two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit an instrument level Quote Cancel message for at least an instrument submitted in Step 1.		Not Tested
4 Receive and process a Quote Cancel Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Quote Cancellation - Instrument Group Level for Pre-Registered / On-Demand Format

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Quote Cancellation - Instrument Group Level 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument Group level.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.		Not Tested
4 Receive and process Mass Quote Acknowledgement.		Not Tested
5 Submit a Quote Cancel message for the instrument group used either in the first Mass Quote or second one.		Not Tested
6 Receive and process a Quote Cancel Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Quote Cancellation - Instrument Group Level test:

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
2. Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).
3. Submit a second two-sided [Mass Quote](#) (35=i) with quotes using a different instrument group than what was used in the first Mass Quote.
4. Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).
5. Submit a [Quote Cancel](#) (35=Z) message for the instrument group used either in the first Mass Quote or second one.
6. Receive and process a [Quote Cancel Acknowledgement](#) (35=b, 297=1,3,4,100).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Quote Cancellation - Instrument Group Level 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 step 1.

Purpose
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument Group level.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.		Not Tested
4 Receive and process Mass Quote Acknowledgement.		Not Tested
5 Submit a Quote Cancel message for the instrument group used either in the first Mass Quote or second one.		Not Tested
6 Receive and process a Quote Cancel Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Quote Cancellation - Quote Set ID Level for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at the Quote Set ID level.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Quote Cancellation - Quote Set ID Level 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 the test from step 1.

Purpose
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at the Quote Set ID level.

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit an Quote Cancel message using a Quote Set ID submitted in Step 1.		Not Tested
4 Receive and process a Quote Cancel Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the Quote Cancellation - Quote Set ID Level test:

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
- Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).

3. Submit an [Quote Cancel](#) (35=Z) message using a Quote Set ID submitted in Step 1.
4. Receive and process a [Quote Cancel Acknowledgement](#) (35=b, 297=1,3,4,100).

[back to top](#)

On-Demand format screen

Interview	Test Suite	Test Case	Post Certification	Help															
Steps of the test: Quote Cancellation - Quote Set ID Level 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 that the client system can submit and process Mass Quote Cancellations at the Quote Set ID level.																			
<table border="1"> <thead> <tr> <th>Description</th> <th>Flag</th> <th>Status</th> </tr> </thead> <tbody> <tr> <td>1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.</td> <td></td> <td>Not Tested</td> </tr> <tr> <td>2 Receive and process Mass Quote Acknowledgement.</td> <td></td> <td>Not Tested</td> </tr> <tr> <td>3 Submit an Quote Cancel message using a Quote Set ID submitted in Step 1.</td> <td></td> <td>Not Tested</td> </tr> <tr> <td>4 Receive and process a Quote Cancel Acknowledgement.</td> <td></td> <td>Not Tested</td> </tr> </tbody> </table>					Description	Flag	Status	1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested	2 Receive and process Mass Quote Acknowledgement.		Not Tested	3 Submit an Quote Cancel message using a Quote Set ID submitted in Step 1.		Not Tested	4 Receive and process a Quote Cancel Acknowledgement.		Not Tested
Description	Flag	Status																	
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested																	
2 Receive and process Mass Quote Acknowledgement.		Not Tested																	
3 Submit an Quote Cancel message using a Quote Set ID submitted in Step 1.		Not Tested																	
4 Receive and process a Quote Cancel Acknowledgement.		Not Tested																	
Key: not tested complete pending failed																			
REFRESH																			

Quote Cancellation - Cancel All Quotes for Pre-Registered / On-Demand Format

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

Interview	Test Suite	Test Case	Post Certification	Help															
Steps of the test: Quote Cancellation - Cancel All Quotes 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 the test from step1.																			
Purpose The purpose of this test is to verify that the client system can cancel all resting quotes and receive and process a Quote Cancel Acknowledgement, including an instrument/instrument group with no resting quotes.																			
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Description	Flag	Status																	
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested																	
2 Receive and process Mass Quote Acknowledgement.		Not Tested																	
3 Submit a Quote Cancel All message.		Not Tested																	
4 Receive and process Quote Cancel Acknowledgement.		Not Tested																	
Key: not tested complete pending failed																			
REFRESH																			



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Quote Cancellation - Cancel All Quotes test:

1. Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
2. Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).

3. Submit a [Quote Cancel](#) (35=Z) message.
4. Receive and process [Quote Cancel Acknowledgement](#) (35=b, 297=1,3,4,100).

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Quote Cancellation - Cancel All Quotes 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 step 1.

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

Description	Flag	Status
1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 Submit a Quote Cancel All message.		Not Tested
4 Receive and process Quote Cancel Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Unsolicited Quote Cancellations for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can receive and process an unsolicited Quote Cancellations (disconnect, terminate, and GCC initiated).

Note: Due to the assisted hard-disconnection setup needed for repeatable conditions during certification, the port require a few seconds to prepare for a connection. For the purposes of the certification tests, wait before attempting a connection after hard-disconnection.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Referential information is included for messages sent / received during the test.

To run the Unsolicited Quote Cancellations test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Unsolicited Quote Cancellations 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can receive and process an unsolicited Quote Cancellations (disconnect, terminate, and GCC initiated) NOTE: Due to the assisted hard-disconnection setup needed for repeatable conditions during certification, the port takes a few seconds to be ready for connection. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection after hard-disconnection.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category: Templates File: [Link templates_FixBinary.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 two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 A hard disconnect is simulated to prompt an unsolicited Quote Cancellation. After few seconds, reconnect FIXP session successfully.		Not Tested
4 Upon connected, send Retransmit Request and receive and process any resent messages.		Not Tested
5 Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
6 Receive and process Mass Quote Acknowledgment.		Not Tested
7 Submit a Terminate message. Terminate is performed to prompt quote cancellations.		Not Tested
8 Receive and process Terminate message.		Not Tested
9 Reconnect FIXP session successfully.		Not Tested
10 Upon connected, send Retransmit Request and receive and process any resent messages.		Not Tested
11 Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
12 Receive and process a Quote Acknowledgement message.		Not Tested
13 Receive and process an unsolicited Quote Cancellation.		Not Tested

REFRESH

Key: not tested complete pending failed



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
- Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).

A hard disconnect is simulated to prompt an unsolicited Quote Cancellation. After few seconds, reconnect FIXP session successfully.

3. Upon connected, send [Retransmit Request](#) and receive and process any resent messages.
4. Submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
5. Receive and process [Mass Quote Acknowledgment](#) (35=b, 297=0,5).
6. Submit a [Terminate](#) message.
Terminate is performed to prompt quote cancellations.
7. Receive and process Terminate message.
8. [Reconnect](#) FIXP session successfully.
9. Upon connected, send [Retransmit Request](#) and receive and process any resent messages.
10. Submit a two-sided [Mass Quote](#) (35=i) with at least 2 quotes from the same instrument group.
11. Receive and process a [Mass Quote Acknowledgment](#) (35=b, 297=0,5) message.
12. Receive and process an unsolicited [Quote Cancellation](#) (35=b, 297=1,3,4,100).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Unsolicited Quote Cancellations 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 that the client system can receive and process an unsolicited Quote Cancellations (disconnect, terminate, and GCC initiated) NOTE: Due to the assisted hard-disconnection setup needed for repeatable conditions during certification, the port takes a few seconds to be ready for connection. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection after hard-disconnection.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A
Category	Link	
Templates File:	templates_FixBinary.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 two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
2 Receive and process Mass Quote Acknowledgement.		Not Tested
3 A hard disconnect is simulated to prompt an unsolicited Quote Cancellation. After few seconds, reconnect FIXP session successfully.		Not Tested
4 Upon connected, send Retransmit Request and receive and process any resent messages.		Not Tested
5 Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
6 Receive and process Mass Quote Acknowledgment.		Not Tested
7 Submit a Terminate message. Terminate is performed to prompt quote cancellations.		Not Tested
8 Receive and process Terminate message.		Not Tested
9 Reconnect FIXP session successfully.		Not Tested
10 Upon connected, send Retransmit Request and receive and process any resent messages.		Not Tested
11 Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tested
12 Receive and process a Quote Acknowledgement message.		Not Tested
13 Receive and process an unsolicited Quote Cancellation.		Not Tested

Key: not tested complete pending failed

REFRESH

Mass Quote Protection Tests


The following instructions illustrate the process to run and complete mass quote protection tests.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Mass Quote Protection for Pre-Registered On-Demand Format](#)

3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.

**Note:**

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

Referential information is included for messages sent / received during the test.

Mass Quote *Protection* for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Market Maker Protection after it has been triggered.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mass Quote Protection 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Market Maker Protection after it has been triggered.

Selected Instrument(s):
Unlock

Category	IP	Port
Incremental Feed A		
Incremental Feed B		
Snapshot MBP		
Snapshot MBO		
Instrument Replay		
TCP Replay		

Category
Link
Templates File: [templates_FixBinary.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 two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100.		Not Tested
2 Receive and Process Mass Quote Acknowledgement.		Not Tested
3 Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1.		Not Tested
4 Receive and process Execution Report - Trade Outright (Partially Filled).		Not Tested
5 Receive and Process Quote Cancel Acknowledgement.		Not Tested
6 Receive and Process Mass Quote Acknowledgment - Rejected.		Not Tested
7 Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset.		Not Tested
8 Receive and Process Mass Quote Acknowledgement.		Not Tested
9 Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group.		Not Tested
10 Receive and Process Mass Quote Acknowledgement.		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.



To run the Mass Quote Protection test:

- Over an iLink connection, submit a two-sided [Mass Quote](#) (35=i) with more than one quote from the same instrument group, each having a quantity greater than 100.
- Receive and Process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).
- Submit a second two-sided [Mass Quote](#) (35=i) for a different instrument in the same instrument group used in step 1.

4. Receive and process [Execution Report - Trade Outright](#) [Partially Filled (tag 39-OrdStatus=1)].
5. Receive and Process [Quote Cancel Acknowledgement](#) (35=b, 297=1,3,4,100).
6. Receive and Process [Mass Quote Acknowledgement](#) (35=b, 297=0,5) - Rejected (tag 297-QuoteStatus=5).
7. Submit a two-sided [Mass Quote](#) (35=i) (for the same instrument used in step 3) specifying that the mass quote protection is reset.
8. Receive and Process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).
9. Submit a two-sided [Mass Quote](#) (35=i) (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group.
10. Receive and Process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).

[back to top](#)

[On-Demand format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mass Quote Protection 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 step 1.

Purpose
The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Market Maker Protection after it has been triggered.

Selected Instrument(s):
Unlock

Category	IP	Port
Incremental Feed A		
Incremental Feed B		
Snapshot MBP		
Snapshot MBO		
Instrument Replay		
TCP Replay		

Category	Link
Templates File:	templates_FixBinary.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 two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100.		Not Tested
2 Receive and Process Mass Quote Acknowledgement.		Not Tested
3 Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1.		Not Tested
4 Receive and process Execution Report - Trade Outright (Partially Filled).		Not Tested
5 Receive and Process Quote Cancel Acknowledgement.		Not Tested
6 Receive and Process Mass Quote Acknowledgment - Rejected.		Not Tested
7 Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset.		Not Tested
8 Receive and Process Mass Quote Acknowledgement.		Not Tested
9 Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group.		Not Tested
10 Receive and Process Mass Quote Acknowledgement.		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Send a Mass Quote message on one or more UDS contracts

The Purpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread instrument.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

Note:

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

Referential information is included for messages sent / received during the test.

▶ **To run the mass quote test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Send a Mass Quote message on one or more UDS contracts 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 the test from step1.

Purpose
The Purpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread instrument.

Description	Flag	Status
1 Send a Mass Quote message on at least one UDS option instrument.		Not Tested
2 Receive and Process Mass Quote Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test

1. Send a [Mass Quote](#) (35=i) message on at least one UDS option instrument.
2. Receive and Process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Send a Mass Quote message on one or more UDS contracts 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 that your application can submit a Mass Quote message on a User-Defined Spread instrument.

Description	Flag	Status
1 Send a Mass Quote message on at least one UDS option instrument.		Not Tested
2 Receive and Process Mass Quote Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH

Request for Cross Message Tests

The following instructions illustrate the process to run and complete tests for Committed Cross.

▶ **To select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Request for Cross Message \(Equity\) for Pre-Registered / On-Demand Format](#)
 - [Request for Cross Message \(non-Equity\) for Pre-Registered / On-Demand Format](#)

3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.

**Note:**

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

Referential information is included for messages sent / received during the test.

Request for Cross Message (Equity) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.



To run the Request for Cross Message (Equity) test:

Steps of the test: Request for Cross Message (Equity) 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 the test from step 1.

Purpose
The purpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

Description	Flag	Status
1 Over an iLink connection, submit Request for Quote.		Not Tested
2 Receive and Process Quote Acknowledgement.		Not Tested
3 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
4 Receive and process Execution Report - New Order for buy side.		Not Tested
5 Receive and process Execution Report - New Order for sell side.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested
7 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit [Request for Quote](#) (35=R).
2. Receive and Process [Quote Acknowledgement](#) (35=b).
3. Submit a [New Order Cross](#) (35=s) with a quantity (→38-OrderQty) greater than 10 on each side.
4. Receive and process [Execution Report - New Order](#) for *buy* (tag 54-Side=1) side.
5. Receive and process [Execution Report - New Order](#) for *sell*(tag 54-Side=2) side.
6. Receive and process [Execution Report - Trade Outright](#).
7. Receive and process [Execution Report - Trade Outright](#).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Request for Cross Message (Equity) 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 that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

Description	Flag	Status
1 Over an iLink connection, submit Request for Quote.		Not Tested
2 Receive and Process Request For Quote Acknowledgement.		Not Tested
3 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
4 Receive and process Execution Report - New Order for buy side.		Not Tested
5 Receive and process Execution Report - New Order for sell side.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested
7 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Request for Cross Message (non-Equity) for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

▶ **To run the Request for Cross Message (non-Equity) test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Request for Cross Message (non-Equity) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

Description	Flag	Status
1 Over an iLink connection, submit Request for Quote.		Not Tested
2 Receive and Process Quote Acknowledgement.		Not Tested
3 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
4 Receive and process Execution Report - New Order for buy side.		Not Tested
5 Receive and process Execution Report - New Order for sell side.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested
7 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit [Request for Quote](#) (35=R).
2. Receive and Process [Quote Acknowledgement](#) (35=b).
3. Submit a [New Order Cross](#) (35=s) with a quantity (→38-OrderQty) greater than 10 on each side.
4. Receive and process [Execution Report - New Order](#) for *buy* (tag 54-Side=1) side.
5. Receive and process [Execution Report - New Order](#) for *sell*(tag 54-Side=2) side.
6. Receive and process [Execution Report - Trade Outright](#).
7. Receive and process [Execution Report - Trade Outright](#).

[back to top](#)

On-Demand format screen

Steps of the test: Request for Cross Message (non-Equity) 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 that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

Description	Flag	Status
1 Over an iLink connection, submit Request for Quote.		Not Tested
2 Receive and Process Request For Quote Acknowledgement.		Not Tested
3 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
4 Receive and process Execution Report - New Order for buy side.		Not Tested
5 Receive and process Execution Report - New Order for sell side.		Not Tested
6 Receive and process Execution Report - Trade Outright.		Not Tested
7 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Request for Cross Rejection

The following instructions illustrate the process to run and complete tests for Cross Rejection.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Referential information is included for messages sent / received during the test.

▶ To run the Request for Cross Rejection test:

The purpose of this test is to verify that the client system can receive and process a Request for Cross Rejection message (dual exception reports).

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Request for Cross Rejection 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can receive and process a Request for Cross Rejection message (dual exception reports).

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and Process Business Reject.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Submit a [New Order Cross](#) with a quantity (→38-OrderQty) greater than 10 on each side.
2. Receive and Process [Business Reject](#) (35=j).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Request for Cross Rejection 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 that the client system can receive and process a Request for Cross Rejection message (dual exception reports).

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and Process Business Reject.		Not Tested

Key: not tested complete pending failed

REFRESH

Committed Cross

The following instructions illustrate the process to run and complete Committed Cross tests.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Committed Cross \(C-Cross\) order submission for Pre-Registered / On-Demand Format](#)
 - [Committed Cross \(C-Cross\) Rejection for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.

Note:

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

Referential information is included for messages sent / received during the test.

Committed Cross (C-Cross) order submission for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can submit a Request for Cross Message and process all Acknowledgements and Fills according to the Committed Cross (C-Cross) approach (no preceding RFQ).

▶ To run the Committed Cross (C-Cross) Rejection for Pre-Registered / On-Demand Format test:

Steps of the test: Committed Cross (C-Cross) order submission 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit a Request for Cross Message and process all Acknowledgements and Fills according to the Committed Cross (C-Cross) approach (no preceding RFQ).

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and process Execution Report - New Order for buy side.		Not Tested
3 Receive and process Execution Report - New Order for sell side.		Not Tested
4 Receive and process Execution Report - Trade Outright.		Not Tested
5 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Submit a [New Order Cross](#) (35=s) with a quantity (→38-OrderQty) greater than 10 on each side.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0) for *buy*(tag 54-Side=1) side.
3. Receive and process [Execution Report - New Order](#) (35=8, 39=0) for *sell*(tag 54-Side=2) side.
4. Receive and process [Execution Report - Trade Outright](#).
5. Receive and process [Execution Report - Trade Outright](#).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Committed Cross (C-Cross) order submission 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 that the client system can submit a Request for Cross Message and process all Acknowledgements and Fills according to the Committed Cross (C-Cross) approach (no preceding RFQ).

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and process Execution Report - New Order for buy side.		Not Tested
3 Receive and process Execution Report - New Order for sell side.		Not Tested
4 Receive and process Execution Report - Trade Outright.		Not Tested
5 Receive and process Execution Report - Trade Outright.		Not Tested

Key: not tested complete pending failed

REFRESH

Committed Cross (C-Cross) Rejection for Pre-Registered / On-Demand Format

The purpose of this test is to verify that the client system can receive and process an Committed Cross (C-Cross) Rejection message.

▶ To run the Committed Cross (C-Cross) Rejection for Pre-Registered / On-Demand Format test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Committed Cross (C-Cross) Rejection 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can receive and process an Committed Cross (C-Cross) Rejection message.

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and Process Business Reject.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Submit a [New Order Cross](#) (35=s) with a quantity (→38-OrderQty) greater than 10 on each side.
2. Receive and Process [Business Reject](#) (35=j).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Committed Cross (C-Cross) Rejection 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 that the client system can receive and process an Committed Cross (C-Cross) Rejection message.

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and Process Business Reject.		Not Tested

Key: not tested complete pending failed

REFRESH

Cross Order Cancel for Pre-Registered / On-Demand Format

The following instructions illustrate the process to run and complete Cross Order Cancel tests.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

▶ To run the Cross Order Cancel test:

The purpose of this test is to verify that the client system can cancel Cross order side after the RFC process has completed and the instrument state has returned to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cross Order Cancel 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 the test from step1.

Purpose

The purpose of this test is to verify that the client system can cancel Cross order side after the RFC process has completed and the instrument state has returned to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and process Execution Report - New Order for buy side.		Not Tested
3 Receive and process Execution Report - New Order for sell side.		Not Tested
4 Receive and process Execution Reports - Trade Outright for buy side.		Not Tested
5 Receive and process Execution Report - Trade Outright for sell side.		Not Tested
6 Submit an Order Cancel Request message for the remaining quantity left on the sell side.		Not Tested
7 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Submit a [New Order Cross](#) (35=s) with a quantity (→38-OrderQty) greater than 10 on each side.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0) for *buy*(tag 54-Side=1) side.
3. Receive and process [Execution Report - New Order](#) (35=8, 39=0) for *sell*(tag 54-Side=2) side.
4. Receive and process [Execution Report - Trade Outright](#) for the buy (tag 54-Side=1) side.
5. Receive and process [Execution Report - Trade Outright](#) for the sell (tag 54-Side=2) side.
6. Submit an [Order Cancel Request](#) (35=F) message for the remaining quantity left on the sell (tag 54-Side=2) side.
7. Receive and process [Execution Report - Cancel](#) (35=8, 39=4) message.

On-Demand Format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Cross Order Cancel 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 step 1.

Purpose

The purpose of this test is to verify that the client system can cancel Cross order side after the RFC process has completed and the instrument state has returned to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).

Description	Flag	Status
1 Submit a New Order Cross with a quantity greater than 10 on each side.		Not Tested
2 Receive and process Execution Report - New Order for buy side.		Not Tested
3 Receive and process Execution Report - New Order for sell side.		Not Tested
4 Receive and process Execution Reports - Trade Outright for buy side.		Not Tested
5 Receive and process Execution Report - Trade Outright for sell side.		Not Tested
6 Submit an Order Cancel Request message for the remaining quantity left on the sell side.		Not Tested
7 Receive and process Execution Report - Cancel message.		Not Tested

Key: not tested complete pending failed

REFRESH

iLink Order Mass Action Request

The following instructions illustrate the process to run and complete tests for iLink Order Mass Action Request.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [iLink Order Mass Action Request by Market Segment ID for Pre-Registered / On-Demand Format](#)
 - [iLink Order Mass Action Request by Instrument Group for Pre-Registered / On-Demand Format](#)
 - [iLink Order Mass Action Request by Instrument for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.



Note:

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

Referential information is included for messages sent / received during the test.

iLink Order Mass Action Request by Market Segment ID for Pre-Registered / On-Demand Format

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

► To run the Link Order Mass Action Request by Market Segment ID test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Action Request by Market Segment ID 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 the test from step1.

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

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Send a Limit Day Order message for the selected dummy instrument.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Send a Limit Day Order message for the selected dummy instrument.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Send an Order Mass Action Request (35=CA) by Market Segment ID.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for the selected dummy instrument.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
3. Send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for the selected dummy instrument.
4. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
5. Send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for the selected dummy instrument.
6. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
7. Send an [Order Mass Action Request](#) (35=CA) by Market Segment ID (tag 1374-MassActionScope=9).
8. Receive and Process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.

[back to top](#)

[On-Demand Format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Mass Action Request by Market Segment ID 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 step 1.

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

	Description	Flag	Status
1	Over a iLink connection, send a Limit Day Order message for the selected dummy instrument.		Not Tested
2	Receive and Process Execution Report - New Order.		Not Tested
3	Send a Limit Day Order message for the selected dummy instrument.		Not Tested
4	Receive and Process Execution Report - New Order.		Not Tested
5	Send a Limit Day Order message for the selected dummy instrument.		Not Tested
6	Receive and Process Execution Report - New Order.		Not Tested
7	Send an Order Mass Action Request (35=CA) by Market Segment ID.		Not Tested
8	Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested

REFRESH

Key: not tested complete pending failed

iLink Order Mass Action Request by Instrument Group for Pre-Registered / On-Demand Format

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

▶ **To run the iLink Order Mass Action Request by Instrument Group test:**

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Action Request by Instrument Group 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 the test from step 1.

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

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1 of different instrument group.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for one of the selected dummy instrument.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
3. Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for instrument same as step 1.
4. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
5. Submit One [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for a different instrument than step 1.
6. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
7. Send an [Order Mass Action Request](#) (35=CA) message by instrument Group for orders submitted in step 1 & 3.
8. Receive and Process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.
9. Submit an [Order Cancel/Replace Request](#) for the order submitted in step 5.
10. Receive and process [Execution Report - Modify](#) (35=8, 39=5).

[back to top](#)

[On-Demand Format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Mass Action Request by Instrument Group 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 that customer application can submit Order Mass Action Request(35=CA) to cancel working orders by Instrument Group.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1 of different instrument group.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH

iLink Order Mass Action Request by Instrument for Pre-Registered / On-Demand Format

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

▶ To run the iLink Order Mass Action Request by Instrument test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Action Request by Instrument 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 the test from step 1.

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

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Submit Order Mass Action Request (35=CA) message by instrument for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for one of the selected dummy instrument.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for instrument same as step 1.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit One [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for a different instrument from step 1.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit [Order Mass Action Request](#) (35=CA) message by instrument for orders submitted in step 1 & 3.
- Receive and Process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.
- Submit an [Order Cancel/Replace Request](#) for the order submitted in step 5.
- Receive and process [Execution Report - Modify](#) (35=8, 39=5).

[back to top](#)

[On-Demand Format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Action Request by Instrument 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 that customer application can submit Order Mass Action Request(35=CA) to cancel working orders by Instrument.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Submit Order Mass Action Request (35=CA) message by instrument for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH

iLink Order Status Request for Pre-Registered / On-Demand Format

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.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Status Request 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 the test from step 1.

Purpose

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.

Selected Instrument(s): 0L6H3 C1290,0L6H3 P1315 - 610 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.79	11614
Incremental Feed B	224.0.25.101	11714
Snapshot MBP	224.0.28.79	19614
Snapshot MBO	224.0.25.254	20614
Instrument Replay	224.0.28.79	16614
TCP Replay	10.210.126.221	9614

Category	Link
Templates File:	templates_FixBinary.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, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Send an Order Status Request (35=H) message for the order in step 1.		Not Tested
4 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH

To run the iLink Order Status Request test:

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over an iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message using one of the selected dummy instruments.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Send an [Order Status Request](#) (35=H) message for the order in step 1.
- Receive and Process [Execution Report - Status](#) (35=8 & 150=I).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Status Request 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 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.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Send an Order Status Request (35=H) message for the order in step 1.		Not Tested
4 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH

iLink Order Mass Status Request for all working orders

The following instructions illustrate the process to run and complete tests for iLink Order Mass Status Request for all working orders.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [iLink Order Mass Status Request for all working orders for an instrument group for Pre-Registered / On-Demand Format](#)
 - [iLink Order Mass Status Request for all working orders for an instrument for Pre-Registered / On-Demand Format](#)
 - [iLink Order Mass Status Request for all working orders for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click the **START TEST** button.

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

Referential information is included for messages sent / received during the test.

iLink Order Mass Status Request for all working orders for an instrument group for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument group.

▶ To run the iLink Order Mass Status Request for all working orders for an instrument group test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Mass Status Request for all working orders for an instrument group 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 the test from step 1.

Purpose
The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument group.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Order for different instrument that belongs to the same instrument group used at step 1.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Send an Order Mass Status Request (35=AF) message for all working orders for the instrument group used at step 1.		Not Tested
6 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message using one of the selected dummy instruments.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
3. Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for different instrument that belongs to the same instrument group used at step 1.
4. Receive and Process an [Execution Report - Acknowledgement](#) (35=8) message.
5. Send an [Order Mass Status Request](#) (35=AF) message for all working orders for the instrument group used at step 1.
6. Receive and Process [Execution Report - Status](#) (35=8 & 150=I).
7. Receive and Process [Execution Report - Status](#) (35=8 & 150=I).

[back to top](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Status Request for all working orders for an instrument group 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 that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument group.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Order for different instrument that belongs to the same instrument group used at step 1.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Send an Order Mass Status Request (35=AF) message for all working orders for the instrument group used at step 1.		Not Tested
6 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH

iLink Order Mass Status Request for all working orders for an instrument for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument.

► To run the iLink Order Mass Status Request for all working orders for an instrument test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Status Request for all working orders for an instrument 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 the test from step1.

Purpose
The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Order using the same instrument used at step 1 increasing the price.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Submit an Order Mass Status Request (35=AF) message for all working orders for an instrument.		Not Tested
6 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message using one of the selected dummy instruments.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
3. Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] using the same instrument used at step 1 increasing the price.
4. Receive and Process an [Execution Report - Acknowledgement](#) (35=8, 39=0) message.
5. Submit an [Order Mass Status Request](#) (35=AF) message for all working orders for an instrument.
6. Receive and Process [Execution Report - Status](#) (35=8 & 150=I).
7. Receive and Process [Execution Report - Status](#) (35=8 & 150=I).

[back to top](#)

On-Demand format screen

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: iLink Order Mass Status Request for all working orders for an instrument 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 step 1.

Purpose
 The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Order using the same instrument used at step 1 increasing the price.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Submit an Order Mass Status Request (35=AF) message for all working orders for an instrument.		Not Tested
6 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

iLink Order Mass Status Request for all working orders for Pre-Registered / On-Demand Format

The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order.

► **To run the iLink Order Mass Status Request Test for Pre-Registered / On-Demand format:**

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Mass Status Request for all working orders 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 the test from step1.

Purpose
The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order.

Description	Flag	Status
1 Over a iLink CGW connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
3 Submit a second Limit Day Order for an instrument different than step 1.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Send an Order Mass Status Request (35=AF) message for all working orders.		Not Tested
6 Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message.		Not Tested
7 Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over a iLink CGW connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message using one of the selected dummy instruments.
- Receive and Process an [Execution Report - Acknowledgement](#) (35=8, 39=0) message.
- Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for an instrument different than step 1.
- Receive and Process an [Execution Report - Acknowledgement](#)(35=8, 39=0) message.
- Send an [Order Mass Status Request](#) (35=AF) message for all working orders.
- Receive and Process an [Order Status Request Acknowledgement](#) (35=8 & 150=I) message.
- Receive and Process an [Order Status Request Acknowledgement](#) (35=8 & 150=I) message.

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Status Request for all working orders 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 that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order.

	Description	Flag	Status
1	Over a iLink CGW connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
2	Receive and Process an Execution Report - Acknowledgement message.		Not Tested
3	Submit a second Limit Day Order for an instrument different than step 1.		Not Tested
4	Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5	Send an Order Mass Status Request (35=AF) message for all working orders.		Not Tested
6	Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message.		Not Tested
7	Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message.		Not Tested

Key: not tested complete pending failed

REFRESH

Support MOSR functionality for a particular market segment tests

The purpose of this test is to verify that client system customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for a specific market segment.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

▶ To run the Mass Order Status Request functionality test for a particular market segment test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Support MOSR functionality for a particular market segment 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 the test from step1.

Purpose
The purpose of this test is to verify that client system customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for a specific market segment.

Description	Flag	Status
1 Over an iLink connection, submit a limit day order for the selected instrument on segment 99.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Using the same instrument, submit a second limit day order.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Submit Order Status Request (35=AF) message with tag 585-MassStatusReqType=100 for all orders for a specific Market Segment.		Not Tested
6 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an iLink connection, submit a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for the selected instrument on segment 99.
2. Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
3. Using the same instrument, submit a second [Limit Day Order](#) (35=D).
4. Receive and Process an [Execution Report - Acknowledgement](#) (35=8, 39=0) message.
5. Submit [Order Mass Status Request \(35=AF\)](#) message with tag 585-MassStatusReqType=100 for all orders for a specific Market Segment.
6. Receive and Process [Execution Report - Status](#) (35=8 & 150=I).
7. Receive and Process [Execution Report - Status](#) (35=8 & 150=I).

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Support MOSR functionality for a particular market segment 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 step 1.

Purpose
The purpose of this test is to verify that client system customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=S, 150=I) when obtaining status for all working order for a specific market segment.

Description	Flag	Status
1 Over an iLink connection, submit a limit day order for the selected instrument on segment 99.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Using the same instrument, submit a second limit day order.		Not Tested
4 Receive and Process an Execution Report - Acknowledgement message.		Not Tested
5 Submit Order Status Request (35=AF) message with tag 585-MassStatusReqType=100 for all orders for a specific Market Segment.		Not Tested
6 Receive and Process Execution Report - Status (35=S & 150=I).		Not Tested
7 Receive and Process Execution Report - Status (35=S & 150=I).		Not Tested

Keys: not tested complete pending failed

REFRESH

Quote Request Test

The purpose of this test is to verify that the client system can submit a Quote Request and receive and process the Quote Acknowledgement and RFQ Market Data message.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

▶ To run the Quote Request Test:

1. Over an iLink connection, submit a [Quote Request](#) (35=R) for the instrument.
2. Receive and process [Request for Quote Acknowledgment](#) (35=b).

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Quote Request Test 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can submit a Quote Request and receive and process the Quote Acknowledgement and RFQ Market Data message.

Description	Flag	Status
1 Over an iLink connection, submit a Quote Request for the instrument.		Not Tested
2 Receive and process Request for Quote Acknowledgment.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

On-Demand format screen

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Quote Request Test 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 that the client system can submit a Quote Request and receive and process the Quote Acknowledgement and RFQ Market Data message.

Description	Flag	Status
1 Over an iLink connection, submit a Quote Request for the instrument.		Not Tested
2 Receive and process Request for Quote Acknowledgment.		Not Tested

Key: not tested complete pending failed

REFRESH

Pre-registration of administrative information in Service Gateway for Pre-Registered Format

The purpose of this test is to verify the client system can properly connect to Order Entry Service Gateway (OESGW) for submitting both Party Details Definition Request messages and Party Details List Request messages and submit an order with the pre-registered administrative information. Please note for this test the session sequence numbers will be reset to one.

To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

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

Referential information is included for messages sent / received during the test.

To run the Pre-registration of administrative information in Service Gateway test:

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Pre-registration of administrative information in Service Gateway 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 the test from step 1.

Purpose

The purpose of this test is to verify the client system can properly connect to Order Entry Service Gateway (OESGW) for submitting both Party Details Definition Request messages and Party Details List Request messages and submit an order with the pre-registered administrative information. Please note for this test the session sequence numbers will be reset to one.

Description	Flag	Status
1 Sequence numbers have been reset to simulate the beginning of the week. Over a Service Gateway connection IP, customer sends the Negotiate message to initiate a connection.		Not Tested
2 Receive and process Negotiation Response.		Not Tested
3 Submit an Establish message to bind connection with Service Gateway.		Not Tested
4 Receive and process Establishment Acknowledgment.		Not Tested
5 Submit a Party Details Definition Request (35=CX) message to Service Gateway.		Not Tested
6 Receive and process Party Details Definition Request Acknowledgment.		Not Tested
7 Submit a Party Details List Request (35=CF) message to Service Gateway.		Not Tested
8 Receive and process Party Details List Report. Input the below with last Party Details List Report received.		Not Tested

Key: not tested complete pending failed

REFRESH

Sequence numbers have been reset to simulate the beginning of the week.

1. Over a Service Gateway connection IP, send a [Negotiate](#) message to initiate a connection.
2. Receive and process [Negotiation Response](#).
3. Submit an [Establish](#) message to bind connection with Service Gateway.
4. Receive and process [Establishment Acknowledgment](#).
5. Submit a [Party Details Definition Request](#) (35=CX) message to Service Gateway.
6. Receive and process [Party Details Definition Request Acknowledgment](#) (35=CY).
7. Submit a [Party Details List Request](#) (35=CF) message to Service Gateway.
8. Receive and process [Party Details List Report](#) (35=CG). Input the below with last Party Details List Report received.

Cancel on Behalf (COB) using Order Cancel Request

The following instructions illustrate the process to run and complete Cancel on Behalf (COB) using Order Cancel Request tests.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.

**Note:**

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

**To run the Cancel on Behalf (COB) using Order Cancel Request for Pre-Registered / On-Demand Format:**

The purpose of this test is to verify the client system can submit Cancel on Behalf using 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 the iLink session that will be submitting the cancel requests.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Cancel on Behalf using Order Cancel Request 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 the test from step1.

Purpose

The purpose of this test is to verify the client system can submit Cancel on Behalf using 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 the iLink session that will be submitting the cancel requests.

	Description	Flag	Status
1	Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Day Limit Order message. Receive and process Execution Report - New Order message (35=8, 39=0).		Not Tested
2	Over the <u>selected On-Behalf Sendercomp</u> , submit an Order Cancel Request to cancel the order in Step 1.		Not Tested
3	Over the <u>selected On-Behalf Sendercomp</u> , receive and process Execution Report - Cancel message.		Not Tested
4	Over the <u>Original Sendercomp</u> , receive and process Execution Report - Cancel message (35=8, 39=4).		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a [Day Limit Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message.
Receive and process [Execution Report - New Order](#) (35=8, 39=0) message.
2. Over the selected On-Behalf Sendercomp, submit an [Order Cancel Request](#) (35=F) to cancel the order in Step 1.
3. Over the selected On-Behalf Sendercomp, receive and process [Execution Report - Cancel](#) (35=8, 39=4) message.
4. Over the Original Sendercomp, receive and process [Execution Report - Cancel](#) message (35=8, 39=4).

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cancel on Behalf using Order Cancel Request 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 step 1.

Purpose
The purpose of this test is to verify the client system can submit Cancel on Behalf using 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 the iLink session that will be submitting the cancel requests.

Description	Flag	Status
1 Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Day Limit Order message. Receive and process Execution Report - New Order message (35=8, 39=0).		Not Tested
2 Over the <u>selected On-Behalf Sendercomp</u> , submit an Order Cancel Request to cancel the order in Step 1.		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Execution Report - Cancel message.		Not Tested
4 Over the <u>Original Sendercomp</u> , receive and process Execution Report - Cancel message (35=8, 39=4).		Not Tested

Key: not tested complete pending failed

REFRESH

Cancel on Behalf (COB) using Order Mass Action Request

The following instructions illustrate the process to run and complete tests for Cancel on Behalf (COB) using Order Mass Action Request.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Cancel on Behalf using Order Mass Action Request by Market Segment ID for Pre-Registered / On-Demand Format](#)
 - [Cancel on Behalf using Order Mass Action Request by Instrument Group for Pre-Registered / On-Demand Format](#)
 - [Cancel on Behalf using Order Mass Action Request by Instrument for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click 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, clicking the **Refresh** button (**REFRESH**) below the test steps may resolve the issue.

Referential information is included for messages sent / received during the test.

COB 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 be submitting the cancel requests.

► **To run the COB using Order Mass Action Request by Market Segment ID test:**

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cancel on Behalf using Order Mass Action Request by Market Segment ID 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 the test from step 1.

Purpose

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 be submitting the cancel requests.

	Description	Flag	Status
1	Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), send a Limit Day Order message for the selected dummy instrument. Receive and process Execution Report - New Order (35=8, 39=0).		Not Tested
2	Over the <u>Original Sendercomp</u> , send another Limit Day Order message for the selected dummy instrument. Receive and process Execution Report - New Order (35=8, 39=0).		Not Tested
3	Over the <u>selected On-Behalf Sendercomp</u> , send an Order Mass Action Request (35=CA) by Market Segment ID to cancel all <u>Original Sendercomp's</u> orders.		Not Tested
4	Over the <u>selected On-Behalf Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
5	Over the <u>Original Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted message (35=BZ, 1375=1).		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an Original Sendercomp (Not the selected On-Behalf SenderComp), send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for the selected dummy instrument.
2. Receive and process [Execution Report - New Order](#) (35=8, 39=0).
3. Over the Original Sendercomp, send another [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message for the selected dummy instrument. Receive and process Execution Report - New Order (35=8, 39=0).

4. Over the selected On-Behalf Sendercomp, send an [Order Mass Action Request](#) (35=CA) by Market Segment ID (tag 1374-MassActionScope) to cancel (tag 1373-MassActionType) all Original Sendercomp's (tag 9937-OrigOrderUser) orders.
5. Over the selected On-Behalf Sendercomp, receive and process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.
6. Over the Original Sendercomp, receive and process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.

[back to top](#)

On-Demand Format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cancel on Behalf using Order Mass Action Request by Market Segment ID 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 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 be submitting the cancel requests.

Description	Flag	Status
1 Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), send a Limit Day Order message for the selected dummy instrument. Receive and process Execution Report - New Order (35=8, 39=0).		Not Tested
2 Over the <u>Original Sendercomp</u> , send another Limit Day Order message for the selected dummy instrument. Receive and process Execution Report - New Order (35=8, 39=0).		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , send an Order Mass Action Request (35=CA) by Market Segment ID to cancel all <u>Original Sendercomp's</u> orders.		Not Tested
4 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
5 Over the <u>Original Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted message (35=BZ, 1375=1).		Not Tested

Key: not tested complete pending failed

REFRESH

COB using Order Mass Action Request by Instrument Group

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

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

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Action Request by Instrument Group 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 the test from step1.

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

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1 of different instrument group.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

To run the COB using Order Mass Action Request by Instrument Group test:

- Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] message for one of the selected dummy instrument.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] for instrument same as step 1.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit One [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] for instrument different from step 1 of different instrument group.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Send an [Order Mass Action Request](#) (35=CA) message by instrument Group for orders submitted in step 1 & 3.
- Receive and Process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.
- Submit an [Order Cancel/Replace Request](#) for the order submitted in step 5.
- Receive and process [Execution Report - Modify](#).

[back to top](#)

[On-Demand format test](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Mass Action Request by Instrument Group 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 step 1.

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

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1 of different instrument group.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH

COB using Order Mass Action Request by Instrument

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

▶ **To run the COB using Order Mass Action Request by Instrument test:**

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: iLink Order Mass Action Request by Instrument 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 the test from step 1.

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

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Submit Order Mass Action Request (35=CA) message by instrument for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

- Over a iLink connection, send a [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] message for one of the selected dummy instrument.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit a second [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] for instrument same as step 1.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit One [Limit Day Order](#) [35=D (tag 40-OrdType=2, tag 59-TimelnForce=0)] for instrument different from step 1.
- Receive and Process [Execution Report - New Order](#) (35=8, 39=0).
- Submit [Order Mass Action Request](#) (35=CA) message by instrument for orders submitted in step 1 & 3.
- Receive and Process [Order Mass Action Report](#) (35=BZ) - Accepted (tag 1375-MassActionResponse=1) message.
- Submit an [Order Cancel/Replace Request](#) for the order submitted in step 5.
- Receive and process [Execution Report - Modify](#).

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: iLink Order Mass Action Request by Instrument 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 that customer application can submit Order Mass Action Request(35=CA) to cancel working orders by Instrument.

Description	Flag	Status
1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tested
2 Receive and Process Execution Report - New Order.		Not Tested
3 Submit a second Limit Day Orders for instrument same as step 1.		Not Tested
4 Receive and Process Execution Report - New Order.		Not Tested
5 Submit One Limit Day Orders for instrument different from step 1.		Not Tested
6 Receive and Process Execution Report - New Order.		Not Tested
7 Submit Order Mass Action Request (35=CA) message by instrument for orders submitted in step1 & 3.		Not Tested
8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested
9 Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Tested
10 Receive and process Execution Report - Modify.		Not Tested

Key: not tested complete pending failed

REFRESH

Cancel on Behalf using Quote Cancellation

The following instructions illustrate the process to run and complete tests for Cancel on Behalf (COB) using Quote Cancellation.

► To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Cancel on Behalf by Quote Cancellation by Cancel All Quotes *without* Mass Quote Block for Pre-Registered / On-Demand Format](#)
 - [Cancel on Behalf by Quote Cancellation by Cancel All Quotes *with* Mass Quote Block for Pre-Registered / On-Demand Format](#)
 - [Cancel on Behalf by Quote Cancellation by Cancel All Quotes *with* Mass Quote Unblock for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click 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, clicking the **Refresh** button (**REFRESH**) below the test steps may resolve the issue.

Referential information is included for messages sent / received during the test.

COB using Quote Cancellation by Cancel All Quotes without Mass Quote Block for Pre-Registered / On-Demand Format test

► To run the Instrument Level without Mass Quote Block for Pre-Registered / On-Demand Format test:

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 be submitting the cancel requests.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cancel on Behalf using Quote Cancellation by Cancel All Quotes without 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 the test from step1.

Purpose
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 be submitting the cancel requests.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606
Unlock

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category
Link

Templates File:
[templates_FixBinary.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 <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Mass Quote. Receive and process Mass Quote Acknowledgement (35=b, 297=0).		Not Tested
2 Over the <u>selected On-Behalf Sendercomp</u> , submit a Quote Cancel All message without Mass Quote Block.		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Quote Cancel Acknowledgement.		Not Tested
4 Over the <u>Original Sendercomp</u> , receive and process Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the 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).

- Over the selected On-Behalf (tag 9937-OrigOrderUser) Sendercomp, submit an instrument level [Quote Cancel](#) (35=Z) message without [Mass Quote Block](#) for the Mass Quote submitted in Step 1.
- Over the selected On-Behalf (tag 2807-CancelText) Sendercomp, receive and process a [Quote Cancel Acknowledgement](#) (35=b, 297=1,3,4,100).
- Over the Original (tag 9937-OrigOrderUser) Sendercomp, receive and process a [Quote Cancel Acknowledgement](#) (35=b, 297=1).

[back to top](#)

On-Demand Format screen

Interview	Test Suite	Test Case	Post Certification	Help
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Steps of the test: Cancel on Behalf using Quote Cancellation by Cancel All Quotes without Mass Quote Block 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 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 be submitting the cancel requests.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 Unlock

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category	Link
Templates File:	templates_FixBinary.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 <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Mass Quote. Receive and process Mass Quote Acknowledgement (35=b, 297=0).		Not Tested
2 Over the <u>selected On-Behalf Sendercomp</u> , submit a Quote Cancel All message without Mass Quote Block.		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Quote Cancel Acknowledgement.		Not Tested
4 Over the <u>Original Sendercomp</u> , receive and process Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested

Key: not tested complete pending failed

REFRESH

COB using Quote Cancellation by Cancel All Quotes with Mass Quote Block for Pre-Registered / On-Demand Format test

► To run the Cancel All Quotes with Mass Quote Block for Pre-Registered / On-Demand Format test:

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.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cancel on Behalf using Quote Cancellation by Cancel All Quotes with 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 the test from step1.

Purpose
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.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606
Unlock

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category
Link
Templates File: [templates_FixBinary.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 Prior to hitting Start Test, please ensure your Sendercomp is not Block for Mass quote. After starting the test, over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Mass Quote. Receive and process Mass Quote Acknowledgement (35=b, 297=0).		Not Tested
2 Over the <u>selected On-Behalf Sendercomp</u> , submit a Quote Cancel All message with Mass Quote Block.		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Quote Cancel Acknowledgement.		Not Tested
4 Over the <u>Original Sendercomp</u> , receive and process Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested

Key: not tested complete pending failed

REFRESH


Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

Prior to selecting Start Test, ensure your Sendercomp is not configured to [Block for Mass quote](#).

- After starting the test, over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a [Mass Quote](#) (35=i).
- Receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0).
- Over the selected On-Behalf Sendercomp, submit a [Quote Cancel](#) (35=Z) All (tag 298-QuoteCancelType=4) message with [Mass Quote Block](#).
- Over the selected On-Behalf Sendercomp (tag 2807-CancelText), receive and process [Quote Cancel Acknowledgement](#) [35=b (tag 297=1,3,4,100)].

5. Over the Original Sendercomp (tag 9937-OrigOrderUser), receive and process [Quote Cancel Acknowledgement](#) [35=b (tag 297=4)].

[back to top](#)

On-Demand format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Block 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 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.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 **Unlock**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category	Link
Templates File:	templates_FixBinary.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 Prior to hitting Start Test, please ensure your Sendercomp is not Block for Mass quote. After starting the test, over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a Mass Quote. Receive and process Mass Quote Acknowledgement (35=b, 297=0).		Not Tested
2 Over the selected On-Behalf Sendercomp , submit a Quote Cancel All message with Mass Quote Block.		Not Tested
3 Over the selected On-Behalf Sendercomp , receive and process Quote Cancel Acknowledgement.		Not Tested
4 Over the Original Sendercomp , receive and process Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested

Key: not tested complete pending failed

REFRESH

COB using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock for Pre-Registered / On-Demand Format test

► To run the **Cancel All Quotes with Mass Quote Unblock for Pre-Registered / On-Demand Format test**:

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.

Prior to selecting **Start Test**, ensure your Sendercomp is not configured to [Block for Mass quote](#).

Select two instruments from the drop-down menu.

Selected Instrument(s): **Unlock**

Instrument(s): **Select**

Interview **Test Suite** **Test Case** **Post Certification** **Help**

Steps of the test: Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock 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 the test from step1.

Purpose

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.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 **Unlock**

Instrument(s): **Select**

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category: Link: [templates_FixBinary.xml](#)

Templates File: [templates_FixBinary.xml](#)

Description	Flag	Status
1 Prior to hitting Start Test, please ensure your Sendercomp is not Block for Mass quote. After starting the test, over the <u>selected Original Sendercomp</u> , submit a Mass Quote.		Not Tested
2 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested
3 Over the <u>selected Original Sendercomp</u> , submit a second Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.		Not Tested
4 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested
5 Over the <u>On-Behalf Sendercomp</u> (Not the <u>selected Original SenderComp</u>), submit a Quote Cancel All message with Mass Quote Block. Receive and process Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested
6 Over the <u>Original Sendercomp</u> , receive and process Quote Cancel Acknowledgement.		Not Tested
7 Over the <u>selected Original Sendercomp</u> , submit a Mass Quote using the same instrument group used in Step 1 with Mass Quote Unblock.		Not Tested
8 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested
9 Over the <u>selected Original Sendercomp</u> , submit a Mass Quote from the same instrument group used in Step 3 with Mass Quote Unblock.		Not Tested
10 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. After starting the test, over the selected Original Sendercomp, submit a [Mass Quote](#) (35=i).
2. Over the selected Original Sendercomp, receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0).
3. Over the selected Original Sendercomp, submit a second [Mass Quote](#) with quotes using a different instrument group than what was used in the first Mass Quote.
4. Over the selected Original Sendercomp, receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0).
5. Over the On-Behalf Sendercomp (Not the selected Original SenderComp), submit a [Quote Cancel](#) (35=Z) All (tag 298-QuoteCancelType=4) message with [Mass Quote Block](#).
6. Receive and process [Quote Cancel Acknowledgement](#) [35=b (tag 297-QuoteStatus=4)].
7. Over the Original Sendercomp (tag 9937-OrigOrderUser), receive and process [Quote Cancel Acknowledgement](#) (35=b).
8. Over the selected Original Sendercomp, submit a [Mass Quote](#) (35=i) using the same instrument group used in Step 1 with [Mass Quote Unblock](#).
9. Over the selected Original Sendercomp, receive and process [Mass Quote Acknowledgement](#) (35=b),
10. Over the selected Original Sendercomp, submit a [Mass Quote](#) from the same instrument group used in Step 3 with [Mass Quote Unblock](#).
11. Over the selected Original Sendercomp, receive and process [Mass Quote Acknowledgement](#) (35=b),

[back to top](#)

[On-Demand Format screen](#)

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: Cancel on Behalf using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock 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 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.

Selected Instrument(s): 0G2H3 C1500,0G2H3 P1500,0G2H3 C1300 - 606 [Unlock](#)
Instrument(s): [Select](#)

Category	IP	Port
Rendezvous End Point	69.50.112.254/32	N/A
Incremental Feed A	224.0.28.121	11604
Incremental Feed B	224.0.25.101	11704
Snapshot MBP	224.0.28.121	19604
Snapshot MBO		
Instrument Replay	224.0.28.121	16604
TCP Replay	N/A	N/A

Category **Link**
Templates File: [templates_FixBinary.xml](#)

Description	Flag	Status
1 Prior to hitting Start Test, please ensure your Sendercomp is not Block for Mass quote. After starting the test, over the <u>selected Original Sendercomp</u> , submit a Mass Quote.		Not Tested
2 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested
3 Over the <u>selected Original Sendercomp</u> , submit a second Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.		Not Tested
4 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested
5 Over the <u>On-Behalf Sendercomp</u> (Not the <u>selected Original SenderComp</u>), submit a Quote Cancel All message with Mass Quote Block. Receive and process Quote Cancel Acknowledgement (35=b, 297=4).		Not Tested
6 Over the <u>Original Sendercomp</u> , receive and process Quote Cancel Acknowledgement.		Not Tested
7 Over the <u>selected Original Sendercomp</u> , submit a Mass Quote using the same instrument group used in Step 1 with Mass Quote Unblock.		Not Tested
8 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested
9 Over the <u>selected Original Sendercomp</u> , submit a Mass Quote from the same instrument group used in Step 3 with Mass Quote Unblock.		Not Tested
10 Over the <u>selected Original Sendercomp</u> , receive and process Mass Quote Acknowledgement.		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

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 select the test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select the linked test.
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.



Note:

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

Referential information is included for messages sent / received during the test.

► **To run the Order Status Request with Cancel on Behalf test:**

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Order Status Request with Cancel on Behalf 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 the test from step 1.

Purpose

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.

Description	Flag	Status
1 Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Day Limit Order message. Receive and process Execution Report - New Order message (35=8, 39=0).		Not Tested
2 Over the <u>selected On-Behalf Sendercomp</u> , submit an Order Cancel Request to cancel the order in Step 1.		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Execution Report - Cancel message.		Not Tested
4 Over the <u>Original Sendercomp</u> , receive and process Execution Report - Cancel message (35=8, 39=4).		Not Tested
5 Over the <u>selected On-Behalf Sendercomp</u> , send an Order Status Request (35=H) message for the order in step 1.		Not Tested
6 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Over the <u>Original Sendercomp</u> , send an Order Status Request (35=H) message for the order in step 1. Receive and process Execution Report - Status (35=8 & 150=I).		Not Tested

Keys: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a [Day Limit Order](#) [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] message.
2. Receive and process [Execution Report - New Order](#) message (35=8, 39=0).
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.
5. Over the Original Sendercomp, receive and process [Execution Report - Cancel](#) (35=8, 39=4) message.
6. Over the selected On-Behalf Sendercomp, send an [Order Status Request](#) (35=H) message for the order in step 1.

7. Over the selected On-Behalf Sendercomp (tag 2807-CancelText), receive and process [Execution Report - Status](#) (35=8 & 150=I).
8. Over the Original Sendercomp, send an [Order Status Request](#) (35=H) message for the order in step 1.
9. Receive and process [Execution Report - Status](#) (35=8 & 150=I).

On-Demand Format screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Order Status Request with Cancel on Behalf 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 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.

Description	Flag	Status
1 Over an <u>Original Sendercomp</u> (Not the <u>selected On-Behalf SenderComp</u>), submit a Day Limit Order message. Receive and process Execution Report - New Order message (35=8, 39=0).		Not Tested
2 Over the <u>selected On-Behalf Sendercomp</u> , submit an Order Cancel Request to cancel the order in Step 1.		Not Tested
3 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Execution Report - Cancel message.		Not Tested
4 Over the <u>Original Sendercomp</u> , receive and process Execution Report - Cancel message (35=8, 39=4).		Not Tested
5 Over the <u>selected On-Behalf Sendercomp</u> , send an Order Status Request (35=H) message for the order in step 1.		Not Tested
6 Over the <u>selected On-Behalf Sendercomp</u> , receive and process Execution Report - Status (35=8 & 150=I).		Not Tested
7 Over the <u>Original Sendercomp</u> , send an Order Status Request (35=H) message for the order in step 1. Receive and process Execution Report - Status (35=8 & 150=I).		Not Tested

Key: not tested complete pending failed

REFRESH

Failover Tests

- [Failover from primary to backup components](#)
- [Failover from primary to backup Components for Mass Quoting Systems](#)

Failover from Primary to Backup Components

The following instructions illustrate the process to run and complete tests for Failover from primary to backup Components.

▶ To select the test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Failover from primary to backup components \(*Binding without Initialization*\) for Pre-Registered / On-Demand Format](#)
 - [Failover from primary to backup components \(*Initialization and Binding*\) for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click 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, clicking the **Refresh** button () below the test steps may resolve the issue.

Referential information is included for messages sent / received during the test.

Failover from Primary to Backup - Binding without Initialization

▶ To run the Failover from primary to backup components (*Binding without Initialization*) for Pre-Registered / On-Demand Format test:

The purpose of this test is to verify that the client system can recover and continue to function properly during the primary gateway failover by re-establishing the connection to new primary gateway without re-initialization.



Note: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Failover from primary to backup components (Binding without Initialization) 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 the test from step1.

Purpose

The purpose of this test is to verify that the client system can recover and continue to function properly during the primary gateway failover by re-establishing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit an Establish message to bind the connection.		Not Tested
2 Receive and process Establishment Acknowledgment.		Not Tested
3 Submit a Sequence message.		Not Tested
4 Receive and process a Sequence message.		Not Tested
5 Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tested
6 Receive and process Execution Report - New Order message on a primary iLink connection.		Not Tested
7 Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tested
8 After few seconds, re-connect to the newly promoted primary, submit an Establish message.		Not Tested
9 Receive and process Establishment Acknowledgment.		Not Tested
10 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
11 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
12 After the market open, submit a Limit Day/FAK Order.		Not Tested
13 Did your system properly receive and process the execution report ?		Not Tested
14 Submit a Sequence message.		Not Tested
15 Receive and process a Sequence message.		Not Tested
16 Submit a Terminate message.		Not Tested
17 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed

REFRESH

Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a primary iLink connection, submit an [Establish](#) message to bind the connection.
2. Receive and process [Establishment Acknowledgment](#).
3. Submit a [Sequence](#) message.
4. Receive and process a Sequence message.
5. Submit a [Limit Day / FAK Order](#)[35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] on a primary iLink connection.

6. Receive and process [Execution Report - New Order](#) message (35=8, 39=0) on a primary iLink connection.
7. Submit a [Limit Day / FAK Order](#)[35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] on a primary iLink connection.
8. After few seconds, re-connect to the newly promoted primary, submit an [Establish](#) message.
9. Receive and process [Establishment Acknowledgment](#).
10. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
11. Did your system successfully receive and process the Execution Report(s) from the Retransmit Request?
Select **Yes/No**.
12. After the market open, submit a [Limit Day / FAK Order](#)[35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)].
13. Did your system properly receive and process the execution report?
Select **Yes/No**.
14. Submit a [Sequence](#) message.
15. Receive and process a Sequence message.
16. Submit a [Terminate](#) message.
17. Receive and process a Terminate message.

The selected session will revert to the previous primary gateway after few seconds.

[back to top](#)

[On-Demand Format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Failover from primary to backup components (Binding without Initialization) 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 that the client system can recover and continue to function properly during the primary gateway failover by re-establishing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit an Establish message to bind the connection.		Not Tested
2 Receive and process Establishment Acknowledgment.		Not Tested
3 Submit a Sequence message.		Not Tested
4 Receive and process a Sequence message.		Not Tested
5 Submit a Limit Day Order on a primary iLink connection.		Not Tested
6 Receive and process Execution Report - New Order message on a primary iLink connection.		Not Tested
7 Submit a Limit Day Order on a primary iLink connection.		Not Tested
8 After few seconds, re-connect to the newly promoted primary, submit an Establish message.		Not Tested
9 Receive and process Establishment Acknowledgment.		Not Tested
10 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
11 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
12 After the market open, submit a Limit Day Order.		Not Tested
13 Did your system properly receive and process the execution report ?		Not Tested
14 Submit a Sequence message.		Not Tested
15 Receive and process a Sequence message.		Not Tested
16 Submit a Terminate message.		Not Tested
17 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed

REFRESH

Failover from Primary to Backup - Initialization and Binding Test

► To run the Failover from primary to backup components (Initialization and Binding) for Pre-Registered Format test:

The purpose of this test is to verify that the client system can recover and continue to function properly during the primary gateway failover by re-initializing and re-establishing the connection to new primary gateway.

Note: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Failover from primary to backup components (Initialization and Binding) 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 the test from step1.

Purpose
The purpose of this test is to verify that the client system can recover and continue to function properly during the primary gateway failover by re-initializing and re-establishing the connection to new primary gateway. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit a Negotiate message using new UUID to initialize the connection.		Not Tested
2 Receive and process a Negotiation Response message.		Not Tested
3 Submit an Establish message to bind the connection.		Not Tested
4 Receive and process Establishment Acknowledgment.		Not Tested
5 Submit a Sequence message.		Not Tested
6 Receive and process a Sequence message.		Not Tested
7 Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tested
8 Receive and process Execution Report - New Order message on a primary iLink connection.		Not Tested
9 Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tested
10 After few seconds, re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection.		Not Tested
11 Receive and process a Negotiation Response message.		Not Tested
12 Submit an Establish message to bind the connection.		Not Tested
13 Receive and process Establishment Acknowledgment.		Not Tested
14 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
15 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
16 After the market open, submit a Limit Day/FAK Order.		Not Tested
17 Did your system properly receive and process the execution report ?		Not Tested
18 Submit a Sequence message.		Not Tested
19 Receive and process a Sequence message.		Not Tested
20 Submit a Terminate message.		Not Tested
21 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Keys: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a primary iLink connection, submit a [Negotiate](#) message using new UUID (tag 39001) to initialize the connection.
2. Receive and process a [Negotiation Response](#) message.
3. Submit an [Establish](#) message to bind the connection.
4. Receive and process [Establishment Acknowledgment](#).
5. Submit a [Sequence](#) message.
6. Receive and process a Sequence message.
7. Submit a [Limit Day / FAK Order](#)[35=D (tag 40-OrdType=2, tag 59-TimeInForce=3)] on a primary iLink connection.
8. Receive and process [Execution Report - New Order](#) (35=8, 39=0) message on a primary iLink connection.

9. Submit a [Limit Day / FAK Order](#)[35=D (tag 40-OrdType=2, tag 59-TimInForce=3)] on a primary iLink connection.
10. After few seconds, re-connect to the newly promoted primary.
11. Submit a [Negotiate](#) message using new UUID (tag 39001) to re-initialize the connection.
12. Receive and process a [Negotiation Response](#) message.
13. Submit an [Establish](#) message to bind the connection.
14. Receive and process an [Establishment Acknowledgment](#).
15. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
16. Did your system successfully receive and process the Execution Report(s) from the Retransmit Request?

Select **Yes/No**.

17. After the market open, submit a [Limit Day / FAK Order](#)[35=D (tag 40-OrdType=2, tag 59-TimInForce=3)].
18. Did your system properly receive and process the execution report?

Select **Yes/No**.

19. Submit a [Sequence](#) message.
20. Receive and process a Sequence message.
21. Submit a [Terminate](#) message.
22. Receive and process a Terminate message.

The selected session will revert to the previous primary gateway after few seconds.

[back to top](#)

[On-Demand format screen](#)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Failover from primary to backup components (Initialization and Binding) 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 step 1.

Purpose

The purpose of this test is to verify that the client system can recover and continue to function properly during the primary gateway failover by re-initializing and re-establishing the connection to new primary gateway. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit a Negotiate message using new UUID to initialize the connection.		Not Tested
2 Receive and process a Negotiation Response message.		Not Tested
3 Submit an Establish message to bind the connection.		Not Tested
4 Receive and process Establishment Acknowledgment.		Not Tested
5 Submit a Sequence message.		Not Tested
6 Receive and process a Sequence message.		Not Tested
7 Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tested
8 Receive and process Execution Report - New Order message on a primary iLink connection.		Not Tested
9 Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tested
10 After few seconds, re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection.		Not Tested
11 Receive and process a Negotiation Response message.		Not Tested
12 Submit an Establish message to bind the connection.		Not Tested
13 Receive and process Establishment Acknowledgment.		Not Tested
14 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
15 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
16 After the market open, submit a Limit Day/FAK Order.		Not Tested
17 Did your system properly receive and process the execution report ?		Not Tested
18 Submit a Sequence message.		Not Tested
19 Receive and process a Sequence message.		Not Tested
20 Submit a Terminate message.		Not Tested
21 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed



REFRESH

Failover from primary to backup Components for Mass Quoting Systems

The following instructions illustrate the process to run and complete tests for Failover from primary to backup Components for Mass Quoting Systems.

To select the test:


1. Select a **SenderComp** from the drop-down and select **ASSIGN** if not already assigned.
2. From the **Test Suite** tab, select from the following linked tests then proceed to the specific instructions.
 - [Failover from primary to backup components for Mass Quoting Systems \(*Binding without Initialization*\) for Pre-Registered / On-Demand Format](#)
 - [Failover from primary to backup components for Mass Quoting Systems \(*Initialization and Binding*\) for Pre-Registered / On-Demand Format](#)
3. Use the Instrument(s) drop down menu to choose an instrument and channel and click **SELECT**.
4. Click 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, clicking the **Refresh** button () below the test steps may resolve the issue.

Referential information is included for messages sent / received during the test.

Failover from primary to backup Components for Mass Quoting Systems - Binding *without* Initialization

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary gateway failover by re-establishing the connection to new primary gateway without re-initialization.

 **Note:** Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

To run the Failover from primary to backup components for Mass Quoting Systems (Binding without Initialization) test:

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Failover from primary to backup components for Mass Quoting Systems (Binding without Initialization) 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 the test from step 1.

Purpose

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary gateway failover by re-establishing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit an Establish message to bind the connection.		Not Tested
2 Receive and process Establishment Acknowledgment.		Not Tested
3 Submit a Sequence message.		Not Tested
4 Receive and process a Sequence message.		Not Tested
5 Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested
6 Receive and process Mass Quote Acknowledgment.		Not Tested
7 After few seconds, re-connect to the newly promoted primary, submit an Establish message.		Not Tested
8 Receive and process Establishment Acknowledgment.		Not Tested
9 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
10 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
11 After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested
12 Receive and process Mass Quote Acknowledgment.		Not Tested
13 Submit a Sequence message.		Not Tested
14 Receive and process a Sequence message.		Not Tested
15 Submit a Terminate message.		Not Tested
16 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed

REFRESH



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a primary iLink connection, submit an [Establish](#) message to bind the connection.
2. Receive and process [Establishment Acknowledgment](#).
3. Submit a [Sequence](#) message.
4. Receive and process a Sequence message.
5. Submit a two-sided [Mass Quote](#) (35=i) message for at least 2 quotes from the same instrument group, each having a quantity (→134-BidSize / →135-OfferSize) greater than 5.
6. Receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).
7. After few seconds, re-connect to the newly promoted primary, submit an [Establish](#) message.
8. Receive and process [Establishment Acknowledgment](#).

9. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
10. Did your system successfully receive and process the Execution Report(s) from the Retransmit Request?

Select **Yes/No**.

11. After the market open, submit a two-sided [Mass Quote](#) (35=i) message for at least 2 quotes from the same instrument group, each having a quantity (→134-BidSize/→135-OfferSize) greater than 5.
12. Receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).
13. Submit a [Sequence](#) message.
14. Receive and process a Sequence message.
15. Submit a [Terminate](#) message.
16. Receive and process a Terminate message.

The selected session will revert to the previous primary gateway after few seconds.

[back to top](#)

[On-Demand Format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Failover from primary to backup components for Mass Quoting Systems (Binding without Initialization) 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 step 1.

Purpose

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary gateway failover by re-establishing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit an Establish message to bind the connection.		Not Tested
2 Receive and process Establishment Acknowledgment.		Not Tested
3 Submit a Sequence message.		Not Tested
4 Receive and process a Sequence message.		Not Tested
5 Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested
6 Receive and process Mass Quote Acknowledgment.		Not Tested
7 After few seconds, re-connect to the newly promoted primary, submit an Establish message.		Not Tested
8 Receive and process Establishment Acknowledgment.		Not Tested
9 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
10 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
11 After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested
12 Receive and process Mass Quote Acknowledgment.		Not Tested
13 Submit a Sequence message.		Not Tested
14 Receive and process a Sequence message.		Not Tested
15 Submit a Terminate message.		Not Tested
16 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed

REFRESH

Failover from primary to backup Components for Mass Quoting Systems - Initialization *and* Binding Tests

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary gateway failover by re-initializing and re-establishing the connection to the new primary gateway.

Note: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

► To run the Failover from primary to backup components for Mass Quoting Systems (Initialization and Binding) test:

Interview	Test Suite	Test Case	Post Certification	Help
Steps of the test: Failover from primary to backup components for Mass Quoting Systems (Initialization and Binding) 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 the test from step 1.				
Purpose The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary gateway failover by re-initializing and re-establishing the connection to the new primary gateway. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.				
Please assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.				
Description	Flag	Status		
1 Over a primary iLink connection, submit a Negotiate message using new UUID to initialize the connection.		Not Tested		
2 Receive and process a Negotiation Response message		Not Tested		
3 Submit an Establish message to bind the connection.		Not Tested		
4 Receive and process Establishment Acknowledgment.		Not Tested		
5 Submit a Sequence message.		Not Tested		
6 Receive and process a Sequence message.		Not Tested		
7 Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested		
8 Receive and process Mass Quote Acknowledgment.		Not Tested		
9 After few seconds, re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection.		Not Tested		
10 Receive and process a Negotiation Response message.		Not Tested		
11 Submit an Establish message to bind the connection.		Not Tested		
12 Receive and process Establishment Acknowledgment.		Not Tested		
13 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested		
14 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested		
15 After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested		
16 Receive and process Mass Quote Acknowledgment.		Not Tested		
17 Submit a Sequence message.		Not Tested		
18 Receive and process a Sequence message.		Not Tested		
19 Submit a Terminate message.		Not Tested		
20 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested		
Key: not tested complete pending failed				
REFRESH				



Note: This test is used for both Pre-Registered and On-Demand formats. The above image shows the Pre-Registered version of the test.

1. Over a primary iLink connection, submit a [Negotiate](#) message using new UUID (tag 39001) to initialize the connection.
2. Receive and process a [Negotiation Response](#) message

3. Submit an [Establish](#) message to bind the connection.
4. Receive and process [Establishment Acknowledgment](#).
5. Submit a [Sequence](#) message.
6. Receive and process a Sequence message.
7. Submit a two-sided [Mass Quote](#) (35=i) message for at least 2 quotes from the same instrument group, each having a quantity (→134-BidSize / →135-OfferSize) greater than 5.
8. Receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).
9. After few seconds, re-connect to the newly promoted primary.
10. Submit a [Negotiate](#) message using new UUID (tag 39001) to re-initialize the connection.
11. Receive and process a [Negotiation Response](#) message.
12. Submit an [Establish](#) message to bind the connection.
13. Receive and process [Establishment Acknowledgment](#).
14. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
15. Did your system successfully receive and process the Execution Report(s) from the Retransmit Request?
Select **Yes/No**.
16. After the market open, submit a two-sided [Mass Quote](#) (35=i) message for at least 2 quotes from the same instrument group, each having a quantity (→134-BidSize/→135-OfferSize) greater than 5.
17. Receive and process [Mass Quote Acknowledgement](#) (35=b, 297=0,5).
18. Submit a [Sequence](#) message.
19. Receive and process a Sequence message.
20. Submit a [Terminate](#) message.
21. Receive and process a Terminate message.

The selected session will revert to the previous primary gateway after few seconds.

[back to top](#)

[On-Demand Format screen](#)

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Failover from primary to backup components for Mass Quoting Systems (Initialization and Binding) 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 that the client Mass Quoting system can recover and continue to function properly during the primary gateway failover by re-initializing and re-establishing the connection to the new primary gateway. NOTE: Due to the assisted failover setup needed for repeatable conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a connection to the newly promoted primary gateway.

Description	Flag	Status
1 Over a primary iLink connection, submit a Negotiate message using new UUID to initialize the connection.		Not Tested
2 Receive and process a Negotiation Response message.		Not Tested
3 Submit an Establish message to bind the connection.		Not Tested
4 Receive and process Establishment Acknowledgment.		Not Tested
5 Submit a Sequence message.		Not Tested
6 Receive and process a Sequence message.		Not Tested
7 Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested
8 Receive and process Mass Quote Acknowledgment.		Not Tested
9 After few seconds, re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection.		Not Tested
10 Receive and process a Negotiation Response message.		Not Tested
11 Submit an Establish message to bind the connection.		Not Tested
12 Receive and process Establishment Acknowledgment.		Not Tested
13 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.		Not Tested
14 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Tested
15 After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5.		Not Tested
16 Receive and process Mass Quote Acknowledgment.		Not Tested
17 Submit a Sequence message.		Not Tested
18 Receive and process a Sequence message.		Not Tested
19 Submit a Terminate message.		Not Tested
20 Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tested

Key: not tested complete pending failed

REFRESH