

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

October 9, 2024



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Getting Started

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

	Currer	nt Testing Config	uration		
Tester: Company Name: Market: Purpose: Application System: Test Suite: NOTE: This	Tommy Tester QA Futures & Options Order Entry iLink 3 12345 iLink 3.x for CGW test suite utilizes the NEWRELEAS	✓ ✓ ✓ ✓ E environment.	Type: Category: 1603: 1604: 1605:	Automated Tradin Broker System 12345 1	g System
Sendercomp:	Select Sendercomp V	SIGN	Test Suite Pre-Certific Test Suite	Status: cation Interview: Status:	Complete 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
- e. Select an Application System
- 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	Торіс	Description
October 9, 2024	Mass Quote	updated due to mass quote protection functionality update
March 26, 2023	All	initial release

Interview

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The interview consists of a series of questions about your trading application and products. Based on your responses, certain tests are required and others are optional. 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 ?
~	Weekly reset using the same UUID (Binding without Initialization)
✓	Mid-week reset using new UUID (Initialization and Binding)
	Which connection does your system support for iLink failover ?
~	Binding without Initialization (using same UUID)
~	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 Interweek Key Totation ? Yes
ŏ	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 ?
~	Send a Sequence Gap Fill message (recommended)
✓	Resend the requested orders (not recommended)
	Will your system support Fault Tolerance ?
	Yes
	What types of Instruments will your system support?
	Futures
	Options
	What types of Product will your system support ?
~	Interest Rate
✓	Energy
Z	Equity
	FX Commodity
<u> </u>	Will your application suprast Order Entry 2
	Yes
ŏ	No
	Will your application support Mass Quote ?
۲	Yes
0	NO
	Will your system support Spread instruments ? Vec
õ	No
	Which order types will be submitted by your application ?
✓	Limit order
<u> </u>	Market limit order
	Market order with protection Ston limit order (Enr Euburgs Instruments Only)
	Stop order with protection (For Futures Instruments Only)
_	What order qualifiers will your system support ?
	Day Order
✓	Good Till Cancel
~	Good Till Date
<u>~</u>	Fill and Kill
	Will your system support Order Cancel without OrderID ?
8	res No
Ŭ	Will your system support Cancel Replace functionality ?
۲	Yes
0	No
	Will your system use the Cancel Replace with In-Flight-Mitigation (IFM) functionality ?
0	Tes
	Will your system support Cancel Replace without OrderID ?
	Yes
õ	No
	Will your system support Minimum Quantity functionality ?
0	Yes
0	114

	Will your system support Maximum Quantity Display functionality ?
۲	Yes
0	No
	Will your system support GiveUp Orders ?
۲	Yes
0	No
	Will your system support Route-Through functionality ?
۲	Yes
0	NO
	Which Quote Cancellation functionality will your system support ?
	All Quotes
_	Instruments
	Instruments Groups
~	Guile Serio
	Can your system send Mass quote on UDS instruments ?
۲	Yes
0	No
	How will your system send orders ?
~	Manual
_	ATS
<	Semi Automated
	Will your system support Cross Order functionality ?
0	Yes
0	
	Will your system support R-Cross Order functionality for Equity contracts ?
	Tes
-	nv MBI sussanadam assanad D. Assan Andre for allowalling for any teacher to be any direct assanalize other than Fuelds A
	Win your system support re-closs order functionanty for contracts belonging to a product complex other than Equity ? Voe
õ	No
	Will your system support Cross Order Cancel functionality ?
	Yes
õ	No
	Will your system support C-Cross Order functionality ?
۲	Yes
0	No
	Will your system support UDS ?
۲	Yes
0	No
	Can your system create Covered Option instruments ?
	Yes
_	
	Can your system create Combo Option instruments ? Vae
8	itea No
<u> </u>	Can vour system create Recursive IIDS Instruments ?
	Vas
õ	No
	Can your system send orders on UDS instruments ?
	Yes
õ	No
	Does your system support Mass Order Cancel functionality ?
0	Yes
0	No
	Which Mass Order Cancel Functionality does your system support ?
~	Market Segment ID
✓	Instrument Group
 Image: A set of the set of the	Instrument

	Does your system support Order Status functionality ?
۲	Yes
0	NO
	Does your system support Mass Order Status functionality ?
۲	Yes
0	No
	Which Mass Order Status Functionality does your system support?
<	Market Segment
<	Instrument Group
	Instrument
	All Orders
	Will your system support Quote Request functionality ?
	Yes
<u> </u>	NO
_	How does your application register Administrative Information? (check all that apply).
	Pre-Registration (Service Gateway)
	Un-Demand
	Will your system support Cancel on Behalf ?
	Yes
0	NU
	Will your system support Cancel on Behalf using Order Cancel Request (MsgType 35=F) ?
	res No
	WEI vous sustan sussant Canaal as Dahaif using Ardar Hass Antias Daguant (NasTura 95-CA12
	Win your system support cancer on benan using order mass action request (msg type 35-CA) ? Vae
8	No
Ĭ	Which Cancel on Rehalf using Order Mass Action Request functionality does your system support 2
	Market Segment ID
	Instrument Group
	Instrument
_	Will your system support Cancel on Behalf using Quote Cancel without Mass Quote Block/Linblock (Please contact CSET to authorize your
	SenderCompID to Mass Quote AutoCert+ product group).
	Yes
Ō	No
	Which Cancel on Behalf using Quote Cancel functionality without Mass Quote Block will your system support ?
<	All Quotes
~	Instruments
✓	Instruments Groups
~	Quote Set ID
	Will your system support Cancel on Behalf using Quote Cancel with Mass Quote Block/Unblock (Please contact CSET to authorize your
	SenderCompID to Mass Quote AutoCert+ product group).
0	Yes
0	
	Which cancel on Benair Using Quote Cancel functionality with Mass Quote Block will your system support ?
	All Quotes
	Please acknowledge that you are aware Cancel on Behalf using Quote Cancel by Instrument and Quote Set with Mass Quote Block will be rejected.
	Automorge
	INOT WEIKING MEDICAL PROVIDENCE
	Will your system support Order Status functionality for Cancel on Behalf ?
<u> </u>	INV
	Cancer on Disconnect (CoU) functionality is offered by CME Group on a Dest-effort basis. If CoU functionality is unable to cancer an order that has been completely filled at the boot your application can submit a Perfansmit Perfunction parate to recover unsent Execution Performance and the execution peri
	upon re-connection. All iLink's 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.
~	Acknowledge
~	Not Acknowledge
Con	anksta.
COI	

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: <u>iLink 3 Binary Order Entry - Session Layer</u> and <u>iLink 3 Session Layer - message specification</u>

Session Layer Tests

- Primary Gateway Connection Enforcement
- Beginning of Week Logon
- Beginning of Week Connection
- Mid Week Connection / Rotation
- <u>Re-Setting UUID</u>
- 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.

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 Primary Gateway Connection Enforcement test:

Interv	ew 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 re	erun the f	lest from step1.
Purpo	se		
repeat tests, t	rpose of this test is to verify that your system can support primary gateway enforcement. NOTE: Due to the assisted failover able conditions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purpose o wait a few seconds before attempting a connection to the newly promoted primary gateway.	setup ne is of thes	eded for e certification
Descr	iption	Flag	Status
1	Over a primary connection IP, submit a Negotiate/Establish message.	٠	Not Tested
2	Receive and process a Negotiate/Establish Reject message.	٠	Not Tested
3	Over the client application, submit a Negotiate and/or Establish message on the new primary gateway.	٠	Not Tested
4	Receive and process a Establishment Acknowledgment message.	٠	Not Tested
5	Submit a sequence message.	۲	Not Tested
6	Receive and process a sequence message.	۲	Not Tested
7	Submit a Terminate message.	۲	Not Tested
8	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.	٠	Not Tested
REFR	Key: not tested comp	lete 😑 p	ending 🗧 faile d

- 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 <u>Terminate</u> 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.

Note:

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

tone a				
teps (of the test: Beginning	of Week Logon		
is test co	ould take up to several minutes. F	lease do not close the window during the test. Closing window/stoppin	g test requires to rerun the	test from step
Purpose	1			
The purp and outbo	oose of this test is to verify that the ound sequence numbers as need	client system can connect to the CME system at the beginning of the ed as well as pick a globally unique UUID for each FIXP session.	week and be able to adjust	the inbound
Descript	tion		Flag	Status
1	Over an iLink connection, sub	nit a Negotiate message.		Not Tester
2	Receive and process a Negoti	ate Response message.		Not Teste
3	Submit an Establish message	to bind connection.	۲	Not Teste
4	Receive and process a Establ	shment Acknowledgment message.	۵	Not Teste
5	Submit a sequence message.		۵	Not Teste
6	Receive and process a seque	ice message.		Not Teste
		Key: 🔘 n	ot tested complete	pending efa

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.

Note:

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

ehs	s of the test, beginning of week connection with Gronders for On-Demand Fon	mat	
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the t	est from step
'he pi nitiali	urpose 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 t cation.	before Sta	int of Week
Desc	ription	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).	۵	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.	٠	Not Tester
3	Receive and process a Negotiate Response message.	٠	Not Teste
4	Submit an Establish message to bind connection.	٠	Not Tester
5	Receive and process a Establishment Acknowledgment message.	٠	Not Teste
6	Submit a Retransmit Request message for the undelivered Execution Report on the GT order.	۵	Not Teste
7	Receive and process a Retransmission message for the undelivered Execution Report on the GT order.	۵	Not Teste
8	Submit a sequence message.	۵	Not Teste
9	Receive and process a sequence message.		Not Tester

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

 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 <u>Retransmit Request</u> message for the undelivered Execution Report on the GT order.
- 7. Receive and process a <u>Retransmission</u> 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

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.

Intervie	w Test Suite	Test Case	Post Certification	Help		
Steps	of the test: N	lid week C	onnection (Bind	ding without Initialization) for Pre-Registe	red F	ormat
This test	could take up to sev	eral minutes. Ple	ase do not close the win	ndow during the test. Closing window/stopping test requires to re	run the t	est from step1.
Purpos	e					
The pur adjust t	pose of this test is to he inbound and outb	o verify that the o ound sequence	client system can connec numbers as needed.	ct to the CME system during the Mid-Week Binding without Initia	lization a	ind be able to
Descri	ption				Flag	Status
1	Over an iLink cor	nnection, subm	it two separate Limit O	orders for the selected outright instrument.	٠	Not Tested
2	Receive and proc session.	cess an Execut	ion Report - Confirmat	tion/Acknowledgement message and then Terminate the	٠	Not Tested
3	Over the client ap therefore using the	oplication, subm ne same UUID	nit an Establish messa on step 1 to Establish)	ge (This is to simulate Binding without Initialization,).	٠	Not Tested
4	Receive and proc	cess a Establis	hment Acknowledgmer	nt message.	٠	Not Tested
5	Submit a sequen	ce message.			٠	Not Tested
6	Receive and proc	cess a sequenc	e message.		٠	Not Tested
				Key: 🏐 not tested 🕚 compl	ete 😐 p	ending 🗧 faile d
REFRE	SH					

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.

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s tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	run the t	est from step1
urpo	se		
he pr diust	urpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initia the inbound and outbound sequence numbers as needed.	lization a	and be able to
-,			
Desci	iption	Flag	Status
1	Over an iLink connection, submit two separate Limit Orders for the selected outright instrument.	۲	Not Tested
2	Receive and process an Execution Report - Confirmation/Acknowledgement message and then Terminate the session.	٠	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).	٠	Not Tested
4	Receive and process a Establishment Acknowledgment message.	٠	Not Tested
5	Submit a sequence message.	٠	Not Tested
6	Receive and process a sequence message.		Not Tested

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.

Intervio Steps	ew of the	Test Suite e test: Mi	Test Case id-week Co	Post Certification	Help ass Qu	uote s	System	ns (Bin	ding w	ithout l	nitializa	tion) for
Pre-Re This test of	egiste could tai	ered Forr	mat ral minutes. Plea	ise do not close the win	dow durin	g the ter	t. Closing	window/s	lopping te	st requires t	o rerun the	test from step1.
Purpos	e											
adjust the	rpose of he inbou	this test is to ind and outbo	verify that the cl ound sequence n	umbers as needed.	to the CA	VE syste	em during	the Mid-W	eek Bindi	ng without Ir	hitialization	and be able to
Descrip	ption										Flag	Status
1	Over a	an iLink conr	nection, submit	a two-sided Mass Qu	ote (35=i) messa	ige havin	g a quant	ity greate	er than 5.		Not Tested
2	Recei	ve and proce	ess a Mass Qu	ote Acknowledgement	messag	e and th	ien Termi	inate the s	session.		۲	Not Tested
3	Over t theref	the client app ore using the	plication, subm e same UUID o	it an Establish messag n step 1 to Establish).	ge (This i	s to sim	ulate Bin	ding with	out Initial	zation,	٠	Not Tested
4	Recei	ve and proce	ess a Establish	ment Acknowledgmen	t messag	je.					۲	Not Tested
5	Subm	it a Retransr smission me	mit Request me essage. Then S	essage for the undelive ubmit a sequence me	ered Exec ssage.	cution F	leport, re	ceive and	process		٠	Not Tested
6	Recei	ve and proce	ess a sequence	message.								Not Tested
REFRE	SH							Key	: 🏐 not te	ested 🌒 co	mplete 😑	pending 😝 failed

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

- Over an iLink connection, submit a two-sided <u>Mass Quote</u> (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 <u>Establish</u> 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 <u>Retransmit Request</u> message for the undelivered Execution Report, receive and process <u>retransmission</u> message, then submit a <u>sequence</u> message.
- 6. Receive and process a sequence message.

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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.

Intervi	ew Test Suite	Test Case	Post Certification	Help		_	
teps	of the test: M	lid week Co	onnection (Initia	ilization and Bindir	ng) with New UUID fo	or Pre-R	egistered
his test	could take up to seve	eral minutes. Ple	ase do not close the wir	dow during the test. Closing	window/stopping test requires to	o rerun the t	est from step1
Purpos	ie						
The pur and Bin	pose of this test is to ding and be able to a	verify that the c adjust the inbour	lient system can recove d and outbound sequer	r undelivered business messa ice numbers as needed.	age from CME system during th	e Mid-Weel	Initialization
	-						
Descri	ption					Flag	Status
1	Over an iLink con	nection, submi	t one Limit Orders for	the selected outright instru	ment.	۲	Not Tested
2	Receive and proc session.	ess an Executi	on Report - Confirmat	ion/Acknowledgement mes	sage and Terminate the	٠	Not Tester
3	On the same con	nection, submit	a Negotiate message	with a new UUID.		۲	Not Tested
4	Receive and proc	ess a Negotiat	e Response message			۲	Not Tested
5	Submit an Establ	ish message to	bind the connection.				Not Tested
6	Receive and proc	ess a Establish	ment Acknowledgme	nt message.			Not Tested
7	Submit a Retrans	mit Request m	essage for the undeliv	ered Execution Report.			Not Tested
8	Receive and proc	ess a Retransr	nission message for t	te undelivered Execution R	Report.		Not Tested
9	Submit a sequen	ce message.					Not Tested
10	Receive and proc	ess a sequenc	e message.				Not Tested
					Kev: O not tested	mplete 😑 s	ending 😝 fai

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.
- Receive and process an <u>Execution Report Confirmation / Acknowledgement</u> (35=8, 39=0) message and <u>Terminate</u> the session.
- 3. On the same connection, submit a Negotiate message with a new UUID (tag 39001-UUID).
- 4. Receive and process a <u>Negotiate Response</u> 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.

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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.

Interv	iew Test Suite Test Case Post Certification Help		
Steps Syste	of the test: Mid-week Connection (Initialization and Binding) with New UUID for ms using Pre-Registered Format	r Mass	Quote
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 t	lest from step1.
Purpo	se		
and Bi	irpose of this test is to verify that the client system can recover undelivered business message from CME system during the nding and be able to adjust the inbound and outbound sequence numbers as needed.	Mid-Wee	Initialization
Descr	iption	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.	٠	Not Tested
2	Receive and process an Execution Report - Confirmation/Acknowledgement/Fill message and Terminate the session.	۵	Not Tested
3	On the same connection, submit a Negotiate message with a new UUID.	٠	Not Tested
4	Receive and process a Negotiate Response message.	٠	Not Tested
5	Submit an Establish message to bind the connection.	٠	Not Tested
6	Receive and process a Establishment Acknowledgment message.	۲	Not Tested
7	Submit a Retransmit Request message for the undelivered Execution Report.	٠	Not Tested
8	Receive and process a Retransmission message for the undelivered Execution Report.	٠	Not Tested
9	Submit a sequence message.	۵	Not Tested
10	Receive and process a sequence message.		Not Tested
REFR	Key: not tested comp	olete 😑 ş	ending efailed

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 <u>Mass Quote</u> (35=i) message having a quantity (→134-BidSize / →135-OfferSize) greater than 5.
- Receive and process an <u>Execution Report Confirmation / Acknowledgement / Fill</u> (35=8, 39=0) message and <u>Terminate</u> 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.

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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.

Inter	view Test Suite Test Case Post Certification Help		
Steps	s of the test: Mid Week Key Rotation		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the t	lest from step1.
Purpo	se		
The p with k	urpose of this test is to verify that the client system can properly logon or Negotiate to the CME system using the security enh by rotation. You will need two valid keys to complete this test.	ancemen	t functionality
Desc	ription	Flag	Status
1	Over an iLink connection, logon using the first secure key pair.	٠	Not Tested
2	Submit a sequence message.	۲	Not Tested
3	Receive and process a sequence message.	٠	Not Tested
4	Submit a Terminate message.	۲	Not Tested
5	Receive and process a Terminate message.	٠	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.	٠	Not Tested
8	Receive and process a sequence message.		Not Tested
	. Key: 🔘 not tested 🕚 comp	olete 😑 p	, ending 😑 failed
REFR	ESH		

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 intrasession 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.

O No	te:
lf a test	s 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.

s tes	t could take up to several minutes. Blasse do not close the window during the test. Closing window/stonning test requires	to regula the t	lest from sten
urpo		to reter the t	io at in one prop
he pi ay to nable	urpose of this test is to verify in the event of customer application failure, it may be necessary to reset the UUID intra-ses force synchronization of sequence numbers to and from the exchange. Re-Negotiate with a new UUID should be used o to re-sync out-of-sync sequence numbers (required).	sion on the sa nly when Cus	me trading tomer is
esc	ription	Flag	Status
1	Over an iLink connection, submit an Establish message.		Not Teste
2	Receive and process a Terminate message.		Not Teste
3	On the same iLink connection, submit a Negotiate message with a new UUID.		Not Teste
4	Receive and process a Negotiate Response message.		Not Teste
5	Submit an Establish message to bind connection.		Not Teste
6	Receive and process a Establishment Acknowledgment message.		Not Teste
7	Submit a sequence message.		Not Teste
8	Receive and process a sequence message.		Not Teste

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.

Note:

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

eps	of the test: Verify Sequence Warning KeepAliveInterval Lapsing Procedure	e/Methodol	ogy
is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	ires to rerun the t	lest from step1.
urpo	se		
he pu	irpose of this test is to verify that the client system reacts correctly in case of an interruption of communication with Cl	ME.	
Descr	iption	Flag	Status
Descr 1	iption Over an iLink connection, submit a Sequence message.	Flag	Status Not Tested
Descr 1 2	iption Over an iLink connection, submit a Sequence message. Submit another sequence message due to KeepAliveInterval (test request) has been lapsed.	Flag	Status Not Tested Not Tested

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

ь

- 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
 - <u>Bi-Directional Gap Scenario (Resend Orders) (Day or FAK orders) for Pre-Registered / On-Demand</u>
 <u>Format</u>
 - <u>Bi-Directional Gap Scenario (Sequence Gap Fill) (Day or FAK orders) for Pre-Registered / On-Demand</u>
 <u>Format</u>
 - Bi-Directional Gap Scenario (Resend Mass Quotes) for Pre-Registered / On-Demand Format
 - <u>Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) for Pre-Registered / On-Demand</u>
 <u>Format</u>

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

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.

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.

teps of	f the test: Pi	rocessing	Message Gaps	of More t	han 2500 Messages for Pre-	Registere	d Format
is test cou	ld take up to seve	ral minutes. Ple	ase do not close the win	dow during the	e test. Closing window/stopping test require	s to rerun the	lest from step1
Purpose							
The purposition the m	se of this test is to aximum of 2500 n	verify that the c nessages.	lient system does not er	nter an infinite i	resend loop when facing an inbound seque	nce number ga	ip greater
Descriptio	on					Flag	Status
1 P	lease set your K onnection, submi	eepAliveInterv it 3 Limit Order	al to a minimum of 30 Messages using sam	seconds whe e price with a	n taking this test. Over an iLink a quantity of 850.	۵	Not Tested
2 R	eceive and proc equence gap.	ess Execution	Report - Confirmation	/Acknowledge	ement and Full Fill message and detect	۵	Not Tested
3 S	ubmit Retransmi	t Request mes	sages to obtain all me	ssages.			Not Tested
4 R	eceive and proc	ess Execution	Report - Fill message	ş.			Not Tested
5 S	ubmit a sequenc	e message.					Not Tested
6 R	eceive and proc	ess a sequenc	e message.				Not Tested
7 S	ubmit a sequenc	e message.					Not Tested
					Keyc pot tested	complete o	Sendina 😐 fai

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.
- 2. Receive and process <u>Execution Report Confirmation/Acknowledgement/Full Fill (35=8, 39=0)</u> message and detect sequence gap.
- 3. Submit <u>Retransmit Request</u> messages to obtain all messages.
- 4. Receive and process Execution Report Fill (35=8, 39=0) messages.
- 5. Submit a <u>sequence</u> message.
- 6. Receive and process a sequence message.
- 7. Submit a sequence message.

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ntervie	w Test Suite	lest Case	Post Ceruncation	neip		
eps o	of the test: P	rocessing l	Message Gaps	of More than 2500 Messages for On-De	emand F	ormat
test co	ould take up to seve	ral minutes. Plea	se do not close the win	dow during the test. Closing window/stopping test requires t	o rerun the t	lest from step1
urpose						
ne purp	ose of this test is to	verify that the cl	ent system does not en	ter an infinite resend loop when facing an inbound sequence	e number ga	ip greater
an me i	maximum of 2000 i	nessayes.				
escript	tion				Flag	Status
1	Please set your K connection, subm	eepAliveInterva it 3 Limit Order	I to a minimum of 30 : Messages using same	seconds when taking this test. Over an iLink e price with a quantity of 425.	٠	Not Tested
2	Receive and proc sequence gap.	ess Execution F	Report - Confirmation/	Acknowledgement and Full Fill message and detect	٠	Not Tested
3	Submit Retransm	it Request mes	ages to obtain all me	ssages.		Not Tested
•	Receive and proc	ess Execution F	Report - Fill messages	s.		Not Tested
5	Submit a sequenc	e message.			۲	Not Tested
5	Receive and proc	ess a sequence	message.			Not Tested
,	Submit a sequenc	e message.				Not Tested
_				Keyr and tested	molete er	, nendina 😐 fail

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.

teps o sing F	of the test: Pr Pre-Registere	ocessing d Format	Message Gaps	of More than 2500 Messages for Mass	Quote \$	Systems
is test co	uld take up to seve	ral minutes. Plea	se do not close the wind	dow during the test. Closing window/stopping test requires	to rerun the	test from step1
urpose						
The purp than the	ose of this test is to maximum of 2500 m	verify that the cl essages.	ient system does not en	ter an infinite resend loop when facing an inbound sequent	ce number ga	ap greater
Descript	ion				Flag	Status
1	Please set your Ke connection, submi	epAliveInterva t 3 separate tw	I to a minimum of 30 s o-sided Mass Quote n	seconds when taking this test. Over an iLink nessages with a quantity of 850.		Not Tested
2	Receive and proce	ess a Mass Qu	ote Acknowledgement	and Full Fill message and detect sequence gap.	۲	Not Tested
3	Submit Retransmi	t Request mes	sages to obtain all me	ssages.	۲	Not Tested
4	Receive and proce	ess Execution I	Report - Fill messages		۵	Not Tested
5	Submit a sequenc	e message.				Not Tested
6	Receive and proce	ess a sequence	message.			Not Tested
7	Submit a sequenc	e message.				Not Tested
TEFRES	H			Key: 🕘 not tested 🔵 c	omplete 😑 p	, pending 😑 faile
REFRES	H					

Note: This test is used for both Pre-Registered and On-Demand formats. version of the test.	The abov	e image sho	ows the Pre-Registered
▶ To run the Processing Message Gaps of More than 2500 Messages for M	ass Quote	e Systems t	est:
Please set your <u>KeepAliveInterval</u> [35=Establish (tag 39014-HMACSignature)] test.	to a minii	mum of 30	seconds when taking this
 Over an iLink connection, submit three separate two-sided Mass Quo →135-OfferSize) of 850. 	<mark>te</mark> messa	ges with a q	quantity (→134-BidSize /
2. Receive and process a Mass Quote Acknowledgement and Full Fill r	nessage a	nd detect s	equence gap.
3. Submit <u>Retransmit Request</u> messages to obtain all messages.			
4. Receive and process Execution Report - Fill (35=b, 297=0,5) message	s.		
5. Submit a <u>sequence</u> message.			
6. Receive and process a sequence message.			
7. Submit a <u>sequence</u> message. <u>back to top</u> On-Demand format screen			-
Steps of the test: Processing Message Gaps of More than 2500 Messages for Masuring On-Demand Format This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test require Purpose The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequent than the maximum of 2500 messages.	ence number ga	Systems lest from step 1. ap greater	
Description 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.	Flag	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.	۲	Not Tested	
7 Submit a sequence message.		Not Tested	
Key: not tested	complete 🔒	pending 😑 faile d	

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.

his test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	t rerun the t	est from step1
Purpo The pu	se irpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.		
Descr	iption	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.	٠	Not Tested
3	Submit a Retransmit Request message.	۲	Not Tested
4	Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap.	۵	Not Tested
5	Submit a Retransmit Request message.	۲	Not Tested
6	Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages.	۲	Not Tested
7	Submit a sequence message.	۲	Not Tested
8	Receive and process a sequence message.	٠	Not Tested
9	Submit a sequence message.		Not Tested

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.
- Receive and process <u>Execution Report Confirmation/Acknowledgement/Full Fill (35=8, 39=0)</u> 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 <u>Retransmit Request</u> 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 <u>sequence</u> message.

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Inter	view Test Suite Test Case Post Certification Help		
Steps	s of the test: Receiving and Processing Multiple Gaps for On-Demand Format		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	lest from step1.
Purpo	isê unasa of this tast is to uarifu that the client sustam and access pounds datasted ones is response to a Detassemil Descuert		
The p	apose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.		
Desc	ription	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.	٠	Not Tested
3	Submit a Retransmit Request message.	۲	Not Tested
4	Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap.	٠	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
REFR	ESH	plete 🥚 p	bending 😑 failed

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.

s tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test re	quires to rerun the	lest from step
urpo	se		
he p	rpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit F	lequest.	
)esci	iption	Flag	Status
1	Submit a two-sided Mass Quote (35=i) message having a quantity greater than 5.		Not Teste
2	Receive and process Quote Acknowledgement message.		Not Teste
3	Receive and process Execution Report - Partial Fill messages and detect sequence gap.		Not Teste
4	Submit a Retransmit Request message.	۲	Not Teste
5	Receive and process Execution Report - Partial Fill messages and detect sequence gap.	۲	Not Teste
6	Submit a Retransmit Request message.	۲	Not Teste
7	Receive and process Execution Report - Partial Fill messages.	۲	Not Teste
8	Submit a sequence message.	۲	Not Teste
9	Receive and process a sequence message.	۲	Not Teste
10	Submit a sequence message.		Not Teste

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

- 1. Submit a two-sided Mass Quote (35=i) message having a quantity (\rightarrow 134-BidSize / \rightarrow 135-OfferSize) greater than 5.
- 2. Receive and process **Quote Acknowledgement** message.
- Receive and process <u>Execution Report</u> (35=8, 150=I)- Partial Fill (tag 39-OrdStatus=1) messages and detect sequence gap.
- 4. Submit a <u>Retransmit Request</u> message.
- Receive and process <u>Execution Report</u> (35=8, 150=I)- Partial Fill (tag 39-OrdStatus=1) messages and detect sequence gap.
- 6. Submit a <u>Retransmit Request</u> message.
- 7. Receive and process Execution Report (35=8, 150=I)- Partial Fill (tag 39-OrdStatus=1) messages.
- 8. Submit a sequence message.
- 9. Receive and process a sequence message.

10. Submit a <u>sequence</u> message.

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is tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test req	uires to rerun the t	est from step1
vurpo	se		
The p	irpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Re	quest.	
Desc	iption	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.	٠	Not Tested
3	Receive and process Execution Report - Partial Fill messages and detect sequence gap.		Not Tested
4	Submit a Retransmit Request message.	۲	Not Tested
5	Receive and process Execution Report - Partial Fill messages and detect sequence gap.	۲	Not Tested
6	Submit a Retransmit Request message.		Not Tested
7	Receive and process Execution Report - Partial Fill messages.	۲	Not Tested
8	Submit a sequence message.		Not Tested
9	Receive and process a sequence message.	۲	Not Tested
10	Submit a sequence message.		Not Tested

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:

- 1. 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.
- 2. Receive and process an Execution Report Confirmation / Acknowledgement (35=8, 39=0).
- 3. Receive and process a Not Applied message.
- 4. Resend the Limit Day Order [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)].
- 5. Receive and process Execution Report Confirmation / Acknowledgement (35=8, 39=0) messages and detect sequence gap.
- 6. Submit a <u>Retransmit Request</u> message.
- 7. Receive and process Execution Report Confirmation / Acknowledgement (35=8, 39=0) messages.
- 8. Submit a sequence message.
- 9. Receive and process a sequence message.
- 10. Submit a sequence message.

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is test o	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the	lest from step
urpos			
The pur	pose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message	by resend	ing orders.
Descrip	tion	Flag	Status
1	Over an iLink connection, submit 3 separate Limit Day Orders of the same side for the selected outright instrument.	٠	Not Tester
2	Receive and process an Execution Report - Confirmation/Acknowledgement.		Not Teste
3	Receive and process a Not Applied message.		Not Teste
4	Resend the Limit Day Orders.		Not Teste
5	Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap.		Not Teste
6	Submit a Retransmit Request message.		Not Teste
7	Receive and process an Execution Report - Confirmation/Acknowledgement messages.		Not Teste
8	Submit a sequence message.		Not Teste
9	Receive and process a sequence message.		Not Teste
10	Submit a sequence message.		Not Teste

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teps orm	of the test: Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK orders) at	for On	-Demand
is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the t	est from step1
Purpo	se more of this test is to verify that the client system can process hildirectional can Betransmit Dequest/Not Annied message	w resend	ing orders
ine pr	прозе от вла так та те пу тнеские слетк зузети сен россая иматеснопен уер пекеналис периеактог пруже пезакуе п	ay reserve	ing orders.
Descr	iption	Flag	Status
1	Over an iLink connection, submit 3 separate Limit Day Orders of the same side for the selected outright instrument.	٠	Not Tested
2	Receive and process an Execution Report - Confirmation/Acknowledgement.		Not Tested
3	Receive and process a Not Applied message.	٠	Not Tested
4	Resend the Limit Day Orders.		Not Tested
5	Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap.	٠	Not Tested
6	Submit a Retransmit Request message.	۲	Not Tested
7	Receive and process an Execution Report - Confirmation/Acknowledgement messages.	٠	Not Tested
8	Submit a sequence message.		Not Tested
9	Receive and process a sequence message.	۲	Not Tested
10	Submit a sequence message.		Not Tested

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.

teps legis	of the test: Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quo tered Format	tes) for Pre-	
Purpos	courd take up to several minutes. Please do not close the window during the test, closing windowistopping test req	unes to refuti the	lest ironi step
The pu Reset-(rpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied m Gap Fill message for mass quotes.	essage by sendin	g a Sequence
Descri	ption	Flag	Status
1	Over an iLink connection, submit 4 separate two-sided Mass quote(35=i) messages.		Not Tester
2	Receive and process Mass Quote Acknowledgement messages.		Not Teste
3	Submit a Retransmit Request message.	۲	Not Teste
4	Receive and process Mass Quote Acknowledgement messages.	۲	Not Teste
5	Receive and process a Not Applied message.		Not Teste
6	Submit a Sequence Reset - Gap fill message.		Not Teste
7	Submit a sequence message.		Not Teste
8	Receive and process a sequence message.		Not Teste
9	Submit a sequence message.		Not Teste
	Keys	complete	t ending 🌒 fr

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.

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ema	and Format	rs) tor	On-
s tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to m	erun the t	lest from step1
urpo	se		
he p leset	irpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message b Gap Fill message.	y sendin	g a Sequence
Desc	iption	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.	٠	Not Tested
3	Submit a Retransmit Request message.	٠	Not Tested
4	Receive and process an Execution Report - Confirmation/Acknowledgement messages.	٠	Not Tested
5	Receive and process a Not Applied message.	٠	Not Tested
6	Submit a Sequence Reset - Gap fill message.	٠	Not Tested
7	Submit a sequence message.	٠	Not Tested
8	Receive and process a sequence message.	٠	Not Tested
9	Submit a sequence message.		Not Tested

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.

Interv	riew Test Suite Test Case Post Certification Help		
Steps This test	s of the test: Bi-Directional Gap Scenario (Resend Mass Quotes) for Pre-Regis t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires	stered Fo	rmat lest from step1.
Purpo The po	se urpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied mess	age by mass q	juotes.
Desc	ription	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.	۲	Not Tested
3	Receive and process a Not Applied message.	۲	Not Tested
4	Resend Mass quote messages.	۲	Not Tested
5	Receive and process Mass Quote Acknowledgement messages and detect sequence gap.	۲	Not Tested
6	Submit a Retransmit Request message.	۲	Not Tested
7	Receive and process Mass Quote Acknowledgement messages.	٠	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
REFR	Key: not tested ESH	complete 😑 p	bending 🥚 faile d

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 <u>Retransmit Request</u> message.
- 7. Receive and process Mass Quote Acknowledgement messages.
- 8. Submit a sequence message.
- 9. Receive and process a sequence message.
- 10. Submit a <u>sequence</u> message. back to top

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is tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test req	uires to rerun the t	est from step
Purpo	Sê		
The p	irpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied m	lessage by mass o	uotes.
Desc	iption	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

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.

teps legist	of the test: B ered Format	i-Direction	al Gap Scenario) (Sequence Ga	ap Fill for Mass Quo	otes) for Pre-	
his test c	ould take up to seve	ral minutes. Ple	ase do not close the wir	dow during the test. Ci	losing window/stopping test re	quires to rerun the	lest from step1
Purpose The our	t cose of this test is to	verify that the c	lient system can proces	s bi-directional can Rel	transmit Request/Not Applied	message by sendin	o a Sequence
Reset-G	ap Fill message for	mass quotes.	icht system can proces	y on an electronian gap i rea		nessage of senan	y a coquence
Descrip	tion					Flag	Status
1	Over an iLink con	nection, submit	4 separate two-sideo	Mass quote(35=i) m	essages.		Not Tester
2	Receive and proc	ess Mass Quot	e Acknowledgement	nessages.		۲	Not Teste
3	Submit a Retrans	mit Request m	essage.			۲	Not Tester
4	Receive and proc	ess Mass Quot	e Acknowledgement	nessages.		۲	Not Tested
5	Receive and proc	ess a Not Appli	ed message.				Not Tester
6	Submit a Sequen	ce Reset - Gap	fill message.				Not Tested
7	Submit a sequent	e message.					Not Tester
8	Receive and proc	ess a sequenci	e message.			۲	Not Tester
9	Submit a sequent	e message.					Not Teste
					Kene illi not testar	ecomolete	I nendina 😐 fa

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.

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egis	s of the test: Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quote stered Format	es) for Pre-	
is tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requi	ires to rerun the t	est from step
urpo	\$ĉ		
he pi leset	irpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied me Gap Fill message for mass quotes.	ssage by sending	g a Sequence
Desci	iption	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.	۲	Not Tested
4	Receive and process Mass Quote Acknowledgement messages.	۲	Not Tested
5	Receive and process a Not Applied message.	۲	Not Tested
6	Submit a Sequence Reset - Gap fill message.	۲	Not Tested
7	Submit a sequence message.	۲	Not Tested
8	Receive and process a sequence message.	۲	Not Tested
9	Submit a sequence message.		Not Tested

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

is tes	I could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step
urpo	se		
he p	urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.		
)esc	ription	Flag	Status
1	Over an iLink connection, submit three separate Limit Day Orders for the selected outright instrument.		Not Teste
2	Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap.	٠	Not Teste
3	Submit a Retransmit Request message.		Not Teste
4	Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.	٠	Not Teste
5	Submit a sequence message.		Not Teste
6	Receive and process a sequence message.		Not Teste
7	Submit a sequence message.		Not Teste

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

- 1. 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.
- 3. Submit a <u>Retransmit Request</u> message.
- Receive real-time interleaved messages with <u>Retransmission</u> and process an <u>Execution Report Confirmation /</u> Acknowledgement (35=8).
- 5. Submit a sequence message.
- 6. Receive and process a sequence message.

7. Submit a sequence message.

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tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re-	eaus the t	lest from sten1
urpo		eren ere i	ie at morn arep
he p	urpose of this test is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving.		
Desc	ription	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.	۲	Not Tested
3	Submit a Retransmit Request message.	٠	Not Tested
4	Receive real-time interleaved messages with Retransmission and process Mass Quote Acknowledgement message(s).	٠	Not Tested
5	Submit a sequence message.	٠	Not Tested
6	Receive and process a sequence message.	۲	Not Tested
7	Submit a sequence message.		Not Tested

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.

br Pre	e-Registered Format	o rerun the	test from step1
Purpos	e		
The pur	pose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.		
Descrip	ption	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.	٠	Not Tested
3	Submit a Retransmit Request message.	۲	Not Tested
4	Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.	٠	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

То	run the Process real-time messages for FAK during a Resend Response fr	om CN	/IE Globex 1	test:
1.	Over an iLink connection, submit three separate FAK [35=D (tag 59-Timel instrument.	nForce	e=3)] Orders	s for the selected outrigh
2.	Receive and process an Execution Report - Confirmation / Acknowled sequence gap.	lgeme	<u>nt</u> (35=8, 3	9=0) message and detect
3.	Submit a <u>Retransmit Request</u> message.			
4.	Receive real-time interleaved messages with Retransmission and process Acknowledgement (35=8, 39=0).	an <mark>Exe</mark>	ecution Re	port - Confirmation /
5.	Submit a <u>sequence</u> message.			
6.	Receive and process a sequence message.			
	o top			
<u>ok t</u> Der	mand format screen			
Interv teps or Or Jurpo	Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response from the current of the test of the several minutes. Please do not close the window during the test. Closing window/stopping test requires to the several minutes. Please do not close the window during the test. Closing window/stopping test requires to the several minutes. Please do not close the window during the test. Closing window/stopping test requires to the several minutes. Please do not close the window during the test. Closing window/stopping test requires to the several minutes.	om CM	IE Globex test from step 1.	
teps or Or Purpo	Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response from the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. total take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to the could take up to several minutes. test test upped end take up to several minutes. test test test test test test test test test test test test test test	om CM	IE Globex	
Interv teps or Or is test Purpo The pu	Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response from n-Demand Format Note: State of the test: Closing window/stopping test requires to base urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving. Interleaving	om CM rerun the I	IE Globex lest from step1.	
Interv teps or Or listest Purpo Descr 1	Mand format screen view Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response from n-Demand Format Resend Response from n-Demand Format t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to pase urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving. ription Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument.	om CM rerun the I	E Globex test from step1. Status Not Tested	
Interv teps or Oi his test Descr 1	O top mand format screen riew Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response fr n-Demand Format Resend Response fr t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to ose urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving. ription Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument. Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap.	om CM rerun the l	IE Globex lest from step1. Status Not Tested Not Tested	
Interv teps r Or iis test Purpo The pu Descr 1 2 3	Mand format screen view Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response fr n-Demand Format t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to base urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving. ription Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument. Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap. Submit a Retransmit Request message.	om CM rerun the l	E Globex test from step1. Status Not Tested Not Tested Not Tested	
Interv teps or Oi iis test Purpo Descr 1 2 3 4	Mand format screen view Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response fr n-Demand Format t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to one Desc urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving. Image: Close the selected outright instrument. ription Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument. Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap. Submit a Retransmit Request message. Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.	Flag	IE Globex test from step1. Status Not Tested Not Tested Not Tested Not Tested	
CK tr -Der Interv teps or Or iis test Purpo The pu Descr 1 2 3 4 5	O top mand format screen view Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response fr n-Demand Format Test Could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to ose urpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving. Test Formation Over an iLink connection, submit 3 separate FAK Orders for the selected outright instrument. Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap. Submit a Retransmit Request message. Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement. Submit a sequence message. Submit a sequence message.	om CM rerun the I	IE Globex lest from step1. Status Not Tested Not Tested Not Tested Not Tested Not Tested	
Interv teps or O iis test Purpo The purpo The purpo 1 2 3 4 5 6	O top mand format screen view Test Suite Test Case Post Certification Help s of the test: Process real-time messages for FAK during a Resend Response fr n-Demand Format Second Format	om CM rerun the t	E Globex test from step1. Status Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested	

-

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.

lobe	ex for Pre-Registered Format	e fron	CME
is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	erun the t	lest from step
he pu	Provide the set is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving.		
)escr	iption	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.	٠	Not Tested
2	Receive and process Execution Report - Fill notice and detect sequence gap.	٠	Not Tested
3	Submit a Retransmit Request message.	۲	Not Tester
4	Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement.	٠	Not Tested
5	Submit a sequence message.	۲	Not Tested
6	Receive and process a sequence message.	۲	Not Tester
7	Submit a sequence message.		Not Tested

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:

- Over an iLink connection, submit a two-sided <u>Mass Quote</u> (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.

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is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the	lest from step
urpos	ie		
'he pu	rpose of this test is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving		
Descri	ption	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 Teste
2	Receive and process Execution Report - Fill notice and detect sequence gap.	۲	Not Teste
3	Submit a Retransmit Request message.		Not Teste
4	Receive real-time interleaved messages with Retransmission and process Mass Quote Acknowledgement message(s).	٠	Not Teste
5	Submit a sequence message.	۲	Not Teste
6	Receive and process a sequence message.	۲	Not Teste
7	Submit a sequence message.		Not Teste

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. Click the **START TEST** button.

U 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.

Intervi	ew Test Suite Test Case	Post Certification	Help				
Steps	of the test: Market-Limit C	order Test for	Pre-Register	ed Format			
This test	could take up to several minutes. Please	do not close the wir	dow during the test.	Closing window/sto	pping test requires to	rerun the	lest from step1.
Purpos	se						and and Fill
messag	ges for an outright instrument.	tem can submit and	cancel a market-lim	t order and receive	and process the Ackn	owiedgem	ent and Fill
Descri	ntion					Flag	Status
Desci	Puon					Tiay	Julius
	Over an ILINK connection, submit M	arket-Limit Order n	nessage with a qua	intity greater than	1.		Not Tested
2	Receive and Process Execution Re	port - New Order n	nessage.				Not Tested
3	Receive and Process Execution Re	port - Trade Outrig	ht message.				Not Tested
4	Submit an Order Cancel Request m	essage for the ren	naining quantity lef	t on the original or	der submitted.	٠	Not Tested
5	Receive and process Execution Re	port - Cancel mess	age.				Not Tested
				Key:	not tested one	plete 😐 p	ending 😑 failed
REFRE	SH						

version of the test.	0 0000		we the tre Registered
To run the Market-Limit Order test:			
 Over an iLink connection, submit <u>Market-Limit Order</u> (35=D) message w Qty). 	/ith a q	uantity grea	ater than 1 (tag 38-Order
2. Receive and Process Execution Report - New Order (35=8, 39=0) mess	age.		
3. Receive and Process Execution Report - Trade Outright (35=8, 39=1,2)	messa	ge.	
 Submit an <u>Order Cancel Request</u> message for the remaining quantity le RequestID) submitted. 	ft on tł	ne original c	order (tag 2422-Order-
5. Receive and process <u>Execution Report - Cancel</u> message. <u>back to top</u> On-Demand format screen			
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 t Purpose	o rerun the	lest 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 Ack messages for an outright instrument.	nowledgem	ent and Fill	
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.	٠	Not Tested	
4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.	۲	Not Tested	
5 Receive and process Execution Report - Cancel message.	۲	Not Tested	
Key: anot tested con REFRESH	mplete 😑	pending 😑 falle d	

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.

is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step
Purpo	190		
The p	urpose of this test is to verify the client system can submit and cancel a market order and receive and process the Acknowle	edgement a	nd Fill
licos	ges for an outlight insurment.		
_			
Desc	ription	Flag	Status
1	Over an iLink connection, submit Market Order message with a quantity greater than 1.		Not Teste
2	Receive and Process Execution Report - New Order message.	٠	Not Teste
3	Receive and Process Execution Report - Trade Outright message.	۲	Not Teste
4	Submit an Order Cancel Request message for the remaining quantity left on the original order submitted.	۲	Not Teste
	Persive and process Execution Person Cancel message		Not Teste

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.

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On-Demand format screen

Inter	riew Test Suite Test Case Post Certification Help		
Step	s of the test: Market Order Test for On-Demand Format		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	lest from step1.
Purpo	186		
The p mess	urpose of this test is to verify the client system can submit and cancel a market order and receive and process the Acknowled spes for an outright instrument.	igement a	nd Fill
	gar en so saungen menanni		
Desc	ription	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.	٠	Not Tested
5	Receive and process Execution Report - Cancel message.		Not Tested
REFR	. Key: not tested comp ESH	plete 🥚 p	bending efailed

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
 - <u>Stop Order Test for Pre-Registered / On-Demand Format</u>
- 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.

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.

Interv	view 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 t	est from step1.
Purpo	se		
The po messa	urpose of this test is to verify the client system can submit and cancel a stop limit order and receive and process the Acknowl uges for an outright instrument.	edgemen	and Fill
Desc	iption	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.	٠	Not Tested
4	Receive and Process Execution Report - Trade Outright message.	٠	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.	٠	Not Tested
REFR	ESH Key: not tested com	plete 😑 ş	ending 😑 faile d

- 1. Over an iLink connection, submit Stop Limit Order (35=D) message with a quantity (tag 38-OrderQty) greater than 1.
- 2. Receive and Process Execution Report New Order (35=8, 39=0) message.
- Receive and Process <u>Execution Report New Order</u> (35=8, 39=0) message when the stop price (tag 99-StopPx) is triggered.
- 4. Receive and Process Execution Report Trade Outright (35=8, 39=1,2) message.

- 5. Submit an Order Cancel Request (35=F) message for the remaining quantity left on the original order submitted.
- 6. Receive and process Execution Report Cancel message.

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On-Demand format screen

is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step1
Purpo	ise		
The p mess	urpose of this test is to verify the client system can submit and cancel a stop limit order and receive and process the Acknow ages for an outright instrument.	ledgement	and Fill
Desc	ription	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.	۲	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
	t	alata a u	t

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.

could take up to seve	eral minutes. Ple	ease do not close the wir	ndow during the test. Closing window/stopping test requires	o rerun the t	est from step1
e					
pose of this test is to es for an outright ins	o verify the clien strument.	t system can submit and	cancel a stop order and receive and process the Acknowled	gement and	Fill
ption				Flag	Status
Over an iLink cor	nnection, subm	it Stop Order message	with a quantity greater than 1.	٠	Not Tested
Receive and Pro	cess Execution	Report - New Order n	nessage.	٠	Not Tested
Receive and Pro	cess Execution	Report - New Order n	nessage when the stop price is triggered.	٠	Not Tested
Receive and Pro	cess Execution	Report - Trade Outrig	ht message.	۲	Not Tested
Submit an Order	Cancel Reque	st message for the ren	naining quantity left on the original order submitted.	٠	Not Tested
Receive and proc	cess Execution	Report - Cancel mess	age.		Not Tested
	e pose of this test is to es for an outright insection Over an iLink cor Receive and Pro- Receive and Pro- Receive and Pro- Submit an Order Receive and pro-	e pose of this test is to verify the client e pose of this test is to verify the client es for an outright instrument. ption Over an iLink connection, subm Receive and Process Execution Receive and Process Execution Submit an Order Cancel Reque Receive and process Execution	e pose of this test is to verify the client system can submit and es for an outright instrument. ption Over an iLink connection, submit Stop Order message Receive and Process Execution Report - New Order n Receive and Process Execution Report - New Order n Receive and Process Execution Report - Trade Outrig Submit an Order Cancel Request message for the ren Receive and process Execution Report - Cancel mess	e could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to e pose of this test is to verify the client system can submit and cancel a stop order and receive and process the Acknowled es for an outright instrument.	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the tele pose of this test is to verify the client system can submit and cancel a stop order and receive and process the Acknowledgement and es for an outright instrument.

- 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.

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On-Demand format screen

intervie	lest suite	lest case	Post Certification	neip			
teps	of the test: S	top Order	Test for On-Den	nand Forr	nat		
is test c	ould take up to seve	eral minutes. Ple	ase do not close the win	dow during th	e test. Closing window/stopping	test requires to rerun th	e test from step
Purpose							
The purp message	ose of this test is to s for an outright ins	verify the client	system can submit and	cancel a stop	order and receive and process	the Acknowledgement a	nd Fill
Descrip	tion					Flag	Status
1	Over an iLink con	nection, submi	Stop Order message	with a quant	ity greater than 1.		Not Tested
2	Receive and Proc	cess Execution	Report - New Order m	lessage.			Not Tested
3	Receive and Proc	cess Execution	Report - New Order m	lessage whe	n the stop price is triggered.		Not Tested
4	Receive and Proc	cess Execution	Report - Trade Outrig	ht message.			Not Tested
5	Submit an Order	Cancel Reques	t message for the rem	aining quant	ity left on the original order s	ubmitted.	Not Tested
6	Receive and proc	ess Execution	Report - Cancel mess	age.			Not Tested
4					Key: 🔘 n:	t tested complete	pending efail

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.

Note:
f a test is not proceeding to the next step, clicking the Refresh button (REFRESH) below the test steps may resolve
he 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 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=CY).
- 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

Interv	iew Test Suite Test Case Post Certification Help		
Steps	s of the test: GiveUp Order with On-demand administrative GiveUp information		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the	lest from step1.
Purpo	se		
The p	urpose of this test is to verify that the client system can submit an order with On-demand GiveUp information.		
_			
Desc	iption	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
REFR	Key: and tested com ESH	plete 🥚	bending 🛑 faile d

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.

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:

Interv	iew Test Suite Test Case Post Certification Help		
Steps	s of the test: Outright Complete Order Test for Pre-Registered Format		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	erun the	lest from step1.
Purpo	50 mass of this tast is to varify that your analisation can submit a limit order and consists and process the Eventtion Denorte		
(Ack,F	urpose of this test is to verify that your application can submit a limit order and receive and process the Execution Reports ill Elimination,Correction,Bust) for an outright instrument.		
Desc	iption	Flag	Status
1	Over an iLink connection, send a Limit Day Order message with a quantity greater than 1 for the selected dummy instrument.	٠	Not Tested
2	Receive and Process Execution Report - New Order message.	۵	Not Tested
3	Receive and Process Execution Report - Trade Outright.	٠	Not Tested
4	Receive and Process Execution Report - Trade Addendum Outright (Correction).	۵	Not Tested
5	Receive and Process Execution Report - Trade Addendum Outright (Cancellation).	۵	Not Tested
6	Submit a Limit Day Order for the instrument.	۵	Not Tested
7	Receive and process an Execution Report - Elimination.	۲	Not Tested
	Key: not tested comp	olete 😐 p	ending efailed
REFR	ESH		

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

test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step1
urpos	ie contraction of the second se		
he pur Ack,Fil	rpose of this test is to verify that your application can submit a limit order and receive and process the Execution Reports II, Elimination, Correction, Bust) for an outright instrument.		
)escri	ption	Flag	Status
1	Over an iLink connection, send a Limit Day Order message with a quantity greater than 1 for the selected dummy instrument.	٠	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

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.

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:

urpo he pu	could take up to several minutes. Hease do not close the window during the test. Closing windowistopping test requires to n se urpose of this test is to verify that your application can submit a spread limit order and receive and process the Execution Rep ill Elimination Correction Burt) for a second instrument.	erun the t	est from step
wak,r	in, Emmination, Conrection, Dusty for a spread instrument.		
)esci	iption	Flag	Status
1	Over an iLink connection, send a Limit Order message for the selected spread dummy instrument.	۲	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.	٠	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.	٠	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.	٠	Not Tester
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 ?	٠	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 Tester

- 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 <u>Trade Spread</u> and <u>Trade Spread Leg</u> 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 <u>Trade Addendum Spread</u> and <u>Spread Leg</u> (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 <u>Trade Addendum Spread</u> (35=8, 39=H,G) and <u>Spread Leg</u> [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?

s tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to m	erun the t	est from step	
urpo	se			
he pi \ck.F	urpose of this test is to verify that your application can submit a spread limit order and receive and process the Execution Rep ill Elimination.Correction.Bust) for a spread instrument.	orts		
leas	e assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.			
esci	iption	Flag	Status	
1	Over an iLink connection, send a Limit Order message for the selected spread dummy instrument.	١	Not Teste	
2	Receive and process an Execution Report - Elimination.	۲	Not Teste	
3	Submit a Limit Order message with a quantity 1 for the selected spread dummy instrument.		Not Teste	
4	Receive and Process Execution Report - New Order.	٠	Not Teste	
5	Receive and Process Execution Report - Trade Spread (Full Fill).	١	Not Teste	
6	Receive and Process Execution Report - Trade Spread Leg (First Leg Full Fill).	٠	Not Teste	
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.	٠	Not Teste	
9	Submit 4 separate Limit Orders with a quantity 1.		Not Teste	
10	Receive and Process Execution Report - Trade Spread and Trade Spread Leg for all 4 Full Fills messages.	١	Not Teste	
11	Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for some legs only) for the first Full Fill message.	٠	Not Teste	
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.	٠	Not Teste	
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?	٠	Not Tester	
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 Teste	

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.

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:

Interv	iew Test Suite Test Case Post Certification Help		
Steps	of the test: Manage GTC/GTD Order LifeTime for Pre-Registered Format		
This tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	lest from step1.
Purpo	se		
The p GTD)	urpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible	e TimeInFo	rce (GTC and
Desc	intion	Flag	Status
Desc	puon Quer en il lek connection, submit a Limit OTO Order for the instrument with a submit vector than 1	riag	NetTested
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: Dot tested Good	nplete 😐 p	ending efailed
REFR	ESH		

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).

nis tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	run the t	est from step	
Purpo	\$¢			
The p GTD)	arpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible	TimeInFo	rce (GTC and	
Desc	iption	Flag	Status	
1	Over an iLink connection, submit a Limit GTC Order for the instrument with a quantity greater than 1.		Not Tester	
2	2 Receive and process Execution Report - New Order.			
3	Receive and process Execution Report - Trade Outright.		Not Teste	
4	Submit a Limit GTD Order for the instrument with a quantity greater than 1.	٠	Not Tester	
5	Receive and process Execution Report - New Order.	٠	Not Tester	
	Receive and process Execution Report - Trade Outright.		Not Teste	

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.

Note:

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

	could ta	ike up to sever	al minutes. Ple	ase do not close the wir	ndow during the t	est. Closing wind	ow/stopping test req	uires to rerun the t	test from step1
urpo	se								
he pu utrigh	irpose of it instrum	this test is to ent.	verify the client	system can submit an F	AK order and re	ceive and process	s the Acknowledgem	ent and Fill messa	ages for an
Descr	iption							Flag	Status
1	Subm	iit a Limit FAF	COrder for the	instrument.					Not Tested
2	Receive and process Execution Report - New Order.					Not Tested			
3	Recei	ive and proce	ess Execution	Report - Elimination.					Not Tested
4	Subm	iit a Limit FAF	COrder for the	instrument.					Not Tested
5	Recei	ive and proce	ess Execution	Report - New Order.					Not Tested
	Recei	ive and proce	ess Execution	Report - Trade Outrig	ht.				Not Tested

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).

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urpos	se			-			
he pu	rpose of this test is to	verify the clien	t system can submit an F	AK order and receive	and process the Acknowled	dgement and Fill mess	ages for an
utngn	t instrument.						
)escri	iption					Flag	Status
1	Submit a Limit FA	K Order for th	e instrument.				Not Tested
2	Receive and proc	ess Execution	Report - New Order.			۵	Not Tested
3	Receive and proc	ess Execution	Report - Elimination.			۵	Not Tested
4	Submit a Limit FA	K Order for th	e instrument.			۵	Not Tested
5	Receive and proc	ess Execution	Report - New Order.			۵	Not Tested
6	Receive and proc	ess Execution	Report - Trade Outrig	nt.			Not Tested

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. 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:

teps	of the test: M	ultiple Car	ncel Replace for	r Pre-Registered Format		
is test c	ould take up to seve	ral minutes. Ple	ase do not close the win	dow during the test. Closing window/stopping te	st requires to rerun the	test from step1
Purpose The num	e oose of this test is to	verify that the c	lient system can submit	an order and then modify it several times (price	quantity) with and witho	ut change of
priority in	n the book.		in a fatter in a source of the		quantity man and many	or change of
Descrip	tion				Flag	Status
1	Over an iLink con	nection, submi	t a Limit Day Order for	r 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.				۲	Not Tested
4	4 Receive and process Execution Report - Modify.				۲	Not Tested
5	Submit an Order (Cancel/Replac	e Request for the instr	ument, changing the price.	۲	Not Tested
6	Receive and proc	ess Execution	Report - Modify.		۵	Not Tested
7	Submit an Order (Cancel/Replac	e Request for the instr	ument, changing the price and quantity.	۲	Not Tested
8	Receive and proc	ess Execution	Report - Modify.		۵	Not Tested
9	Receive and proc	ess Execution	Report - Trade Outrig	nt.	۲	Not Tested
				Key: 🔿 not tr	ested complete	, pending 😐 faik

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.
- 2. Receive and process Execution Report New Order (35=8, 39=0).
- 3. Submit an Order Cancel/Replace Request (35=G) for the instrument, changing the quantity (tag 38-OrderQty).
- 4. Receive and process Execution Report Modify (35=8, 39=5).
- 5. Submit an Order Cancel/Replace Request (35=G) for the instrument, changing the price (tag 44-Price).
- 6. 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).

- 8. Receive and process Execution Report Modify (35=8, 39=5).
- 9. Receive and process Execution Report Trade Outright (35=8, 39=1,2)

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Intervie	w Test Suite	Test Case	Post Certification	Help				
Steps	of the test: N	lultiple Ca	ncel Replace fo	r On-D	emand Format			
This test	could take up to sev	eral minutes. Ple	ase do not close the wi	ndow durir	ng the test. Closing window/stopp	ing test requires to rer	un the t	lest from step1.
Purpo	se							
The pu priority	rpose of this test is to in the book.	o verify that the o	lient system can submit	an order	and then modify it several times (price,quantity) with an	d witho	ut change of
						,		
Descr	iption						Flag	Status
1	Over an iLink cor	nnection, subm	it a Limit Day Order fo	r the inst	rument.			Not Tested
2	Receive and proc	cess Execution	Report - New Order.				٠	Not Tested
3	Submit an Order	Cancel/Replac	e Request for the inst	rument,ci	hanging the quantity.		٠	Not Tested
4	Receive and proc	cess Execution	Report - Modify.				٠	Not Tested
5	Submit an Order	Cancel/Replac	e Request for the inst	rument,cl	hanging the price.		٠	Not Tested
6	Receive and proc	cess Execution	Report - Modify.					Not Tested
7	Submit an Order	Cancel/Replac	e Request for the inst	rument,ci	hanging the price and quantity.		۲	Not Tested
8	Receive and proc	cess Execution	Report - Modify.				٠	Not Tested
9	Receive and proc	cess Execution	Report - Trade Outrig	ht.			٠	Not Tested
					Кеу: 🍥	not tested comple	te 😐 p	ending 😑 faile d
REFR	ESH							

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.

Inter	view Test Suite Test Case Post Certification Help		
Step	s of the test: Cancel Replace with IFM for Pre-Registered Format		
This ter	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step1.
Purp	ose		
The p	urpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) with	IFM.	
Desc	ription	Flag	Status
1	Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 100.	۲	Not Tested
2	Receive and process Execution Report - New Order.	٠	Not Tested
3	Receive and process Execution Report - Trade Outright (Partial Fill).	٠	Not Tested
4	Submit an Order Cancel-Replace Request for the instrument, increasing the quantity.	۲	Not Tested
5	Receive and process an Execution Report - Modify.	۲	Not Tested
6	Receive and process Execution Report - Trade Outright (PartialFill).	۲	Not Tested
7	Submit an Order Cancel-Replace Request for the instrument, decreasing the quantity by 2.	۲	Not Tested
8	Receive and process Execution Report - Trade Outright (Filled).	۲	Not Tested
9	Receive and process Order Cancel Replace Reject.	۲	Not Tested
REFF	Key: not tested con	plete 🥚 p	ending 😑 faile d

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).

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teps	s of the test: Cancel Replace with IFM for On-Demand Format		
his tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires	to rerun the t	est from step
Purpo			
i ne pi	urpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) will	In IPM.	
			,
Desci	iption	Flag	Status
1	Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 100.		Not Teste
2	Receive and process Execution Report - New Order.		Not Teste
3	Receive and process Execution Report - Trade Outright (Partial Fill).		Not Teste
4	Submit an Order Cancel-Replace Request for the instrument, increasing the quantity.		Not Teste
5	Receive and process an Execution Report - Modify.		Not Teste
6	Receive and process Execution Report - Trade Outright (PartialFill).		Not Teste
7	Submit an Order Cancel-Replace Request for the instrument, decreasing the quantity by 2.		Not Teste
8	Receive and process Execution Report - Trade Outright (Filled).		Not Teste
9	Receive and process Order Cancel Replace Reject.		Not Teste

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).

Interv	iew Test Suite Test Case Post Certification Help		
Steps	of the test: Order Cancel Replace without OrderID for Pre-Registered Form	at	
his test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requir	es to rerun the	test from step1.
The pu	se rpose of this test is to verify the client system can submit and modify a Day limit order without providing an OrderID (ta	ig 37).	
		-	
Descr	iption	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 🥚	oending 😑 faile d
REFR	ESH		

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).

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On-Demand	forma	t	screen	
()				

teps	s of the test: Order Cancel Replace without OrderID for On-Demand Fo	ormat	
os tes Purpo	It could take up to several minutes. Please do not close the window during the test. Closing windowstopping t	est requires to rerun the	test from step 1
'he p	urpose of this test is to verify the client system can submit and modify a Day limit order without providing an O	OrderID (tag 37).	
Desc	ription	Flag	Status
1	Over an iLink connection, submit a Day Limit Order message.		Not Tested
2	Receive and Process Execution Report - New Order message.	۲	Not Tested
3	Submit an Order Cancel/Replace Request without OrderID.	۲	Not Tested
4	Receive and process Execution Report - Modify.		Not Tested
	Kene and	tested	nendina 😐 feik

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).

Interv	iew Test Suite Test Case Post Certification Help		
Step	s of the test: Order Cancel without OrderID for Pre-Registered Format		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to n	erun the	lest from step1.
Purpo	se		
The p	urpose of this test is to verify the client system can submit and cancel a Day limit order without providing an OrderID (tag 37).		
Desc	ription	Flag	Status
1	Over an iLink connection, submit a Day Limit Order message.		Not Tested
2	Receive and Process Execution Report - New Order message.	۵	Not Tested
3	Submit an Order Cancel Request without OrderID.	٠	Not Tested
4	Receive and process Execution Report - Cancel message.		Not Tested
	- Key: 🔘 not tested 🐞 comp	iete 😐 j	cending efailed
REFR	ESH		

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 <u>Execution Report Cancel</u> (35=8, 39=4) message.

nterview	Test Suite Test Case	Post Certification	on Help				
eps of	f the test: Order Can	cel without Or	derID for On	Demand Form	at		
test cou	uid take up to several minutes. F	lease do not close the	window during the	test. Closing window/	stopping test requires to re	erun the t	lest from step1
irpose							
e purpor	se of this test is to verify the clie	nt system can submit a	and cancel a Day li	mit order without provi	ding an OrderID (tag 37).		
escriptio	on					Flag	Status
	Over an iLink connection, submit a Day Limit Order message.					0	Not Tested
1 0	ver an reink connection, sub					-	
1 0 ? R	Receive and Process Execution	on Report - New Orde	er message.				Not Tested
1 0 2 R 3 S	Receive and Process Execution Submit an Order Cancel Requ	on Report - New Orde est without OrderID.	er message.			0	Not Tested Not Tested

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.

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:

in ter-	t sould take up to source i minutes. Manage de est class the window dwine the test Classies window indowning the test	ence the l	and from store
is tes	it could take up to several minutes. Please do not close the window during the test. Closing windowistopping test requires to n	erun the t	est from step
'he p	urpose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (altern	nate subn	nission of
oer,	cancel replace and cancels from different Filmilus).		
_			
)esc	ription	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 Teste
2	Receive and process Execution Report - New Order.	٠	Not Teste
3	Submit a Limit Order for the instrument with a quantity greater than 1 using a different Firm ID.	٠	Not Teste
			Not Tosta

- 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.

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of the test: Manage R	Route-Through for	Pre-Registered Format		
ouid take up to several minutes.	Please do not close the win	dow during the test. Closing window/stopping test requires to r	erun the	lest from step1
ose of this test is to verify that the	he client system can manage lifferent FirmIDs).	e orders using multiple Firm IDs for the same session ID (altern	nate subr	nission of
tion			Flag	Status
Over an iLink connection, submit a Limit Order for the instrument with a quantity greater than 1 using Firm ID #1.				
				Not Tested
Receive and process Execut	ion Report - New Order.			
Receive and process Execut Submit a Limit Order for the i	ion Report - New Order.	greater than 1 using a different Firm ID.		Not Tested
	of the test: Manage F nuld take up to several minutes. Does of this test is to verify that the neel replace and cancels from of ion Over an iLink connection, su	of the test: Manage Route-Through for vuld take up to several minutes. Please do not close the win ose of this test is to verify that the client system can manag- incel replace and cancels from different FirmIDs). ion Over an iLink connection, submit a Limit Order for the i #1.	of the test: Manage Route-Through for Pre-Registered Format wild take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r ose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alterr cel replace and cancels from different FirmIDs). ion Over an iLink connection, submit a Limit Order for the instrument with a quantity greater than 1 using Firm ID #1.	of the test: Manage Route-Through for Pre-Registered Format vuld take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the tables of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alternate subniced replace and cancels from different FirmIDs). ion Flag Over an iLink connection, submit a Limit Order for the instrument with a quantity greater than 1 using Firm ID Image: Client Plane Pl

Manage Minimum Quantity

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

>	То	sel	lect	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. Click the **START TEST** button.

I 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:

Interv	iew Test Suite Test Case Post Certification Help		
Step	s of the test: Manage Minimum Quantity for Pre-Registered Format		
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to it	erun the t	lest from step1.
Purpo	190°		
The p	urpose of this test is to verify that the client system can submit an order with Minimum Quantity used in a different scenarios.		
Dece		Flar	Status
Desc		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.	۵	Not Tested
4	Submit a Limit FAK Order for the instrument with a minimum quantity value.	۵	Not Tested
5	Receive and process Execution Report - New Order.	۵	Not Tested
6	Receive and process Execution Report - Trade Outright.	۲	Not Tested
	Key: 🗐 not tested 🔵 comp	olete 😐 p	ending efailed
REFR	ESH		

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).

iew Test Suite Test Case Post Certification Help		
s of the test: Manage Minimum Quantity for On-Demand Format		
t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	ires to rerun the	test from step1
se		
urpose of this test is to verify that the client system can submit an order with Minimum Quantity used in a different sce	narios.	
iption	Flag	Status
Over an iLink connection, submit a Limit FAK Order for the instrument with a minimum quantity value.		Not Tested
Receive and process Execution Report - New Order.		Not Tested
Receive and process Execution Report - Elimination.		Not Tested
Submit a Limit FAK Order for the instrument with a minimum quantity value.		Not Tested
Receive and process Execution Report - New Order.	۲	Not Tested
		Not Tested
	rest suite r	rest suite r

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	/ Displa	v test:

Intervi	ew Test Suite Test C	Post Certification	Help		
Steps	of the test: Manage	Maximum Quantity	Display for Pre-Registered Forma	at	
his test o	could take up to several minutes	. Please do not close the wind	dow during the test. Closing window/stopping test re	quires to rerun the	test from step1.
Purpos	e				
The pur (multiple	pose of this test is to verify that e partial fills greater and smaller	the client system can submit a than DisplayQty, with and with	an order with Display Quantity (tag 1138-DisplayQty thout cancel/replace).) used in different s	cenarios
	- p gotor one onnoice				
					[
Descrip	ption			Flag	Status
1	Over an iLink connection, so display quantity (DisplayQty	ubmit a Limit Day Order for) greater than 2.	the instrument with a quantity greater than 4 wi	th 🕒	Not Tested
2	Receive and process Execu	tion Report - New Order.		۵	Not Tested
3	Receive and process Execu	tion Report - Trade Outright	t.	۵	Not Tested
4	Receive and process Execu	tion Report - Trade Outrigh	rt.		Not Tested
			Key: not teste	d 🔵 complete 😑	pending 🗧 faile
REFRE	SH				

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 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)

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a rear cor	ild take up to severa	al minutes. Ple	ase do not close the wi	ndow during	the test. Closing window/stoppin	g test requires to reru	in the t	est from step 1.
urpose								
The purpo	se of this test is to v artial fills oreater an	erify that the c	ient system can submit DisplayOty with and w	an order w	th Display Quantity (tag 1138-Dis	playQty) used in diffe	rent so	enarios
inanapro p	and in grouter a		enopioyary, mar and n					
Descriptio	on						Flag	Status
1 0 d	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 R	leceive and proce	ss Execution	Report - New Order.					Not Tested
3 R	leceive and proce	ss Execution	Report - Trade Outrig	ht.				Not Tested
		ee Execution	Report - Trade Outrig	ht				Not Tested

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).

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

is test	st could take up to several minutes. Please do not close the window during the test. Closing windo	w/stopping test requires to rerun the	lest from step
urpo	ose		
The purmultip	purpose of this test is to verify that the client system can submit an order with Display Quantity (tag iole partial fills greater and smaller than DisplayOty, with and without cancel/replace).	1138-DisplayQty) used in different se	cenarios
Descr	ription	Flag	Status
1	Submit a Limit Day Order for the instrument with a quantity greater than 4 with a displa 2.	ay quantity greater than	Not Tester
2	Receive and process Execution Report - New Order.		Not Tester
3	Receive and process Execution Report - Trade Outright.	۵	Not Tester
4	Submit an Order Cancel/Replace Request increasing the quantity and the DisplayQty	amount.	Not Tested
5	Receive and process Execution Report - Modify.		Not Tester
6	Receive and process an Execution Report - Fill Notice message.		Not Tester
7	Submit an Order Cancel/Replace Request decreasing the DisplayQty amount.	۲	Not Tester
8	Receive and process Execution Report - Modify.		Not Tester
9	Receive and process Execution Report - Trade Outright.		Not Tester

- 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)

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is test o	ould take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	test from step
urpos	8		
he pur multiple	pose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in partial fills greater and smaller than DisplayQty, with and without cancel/replace).	different so	cenanos
)escrip	viion	Flag	Status
1	Submit a Limit Day Order for the instrument with a quantity greater than 4 with a display quantity greater than 2.	٠	Not Tester
2	Receive and process Execution Report - New Order.	۲	Not Teste
3	Receive and process Execution Report - Trade Outright.	۲	Not Teste
4	Submit an Order Cancel/Replace Request increasing the quantity and the DisplayQty amount.	٠	Not Teste
5	Receive and process Execution Report - Modify.	۲	Not Teste
6	Receive and process an Execution Report - Fill Notice message.	۲	Not Teste
7	Submit an Order Cancel/Replace Request decreasing the DisplayQty amount.	۲	Not Teste
8	Receive and process Execution Report - Modify.	۲	Not Teste
9	Receive and process Execution Report - Trade Outright.		Not Teste

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. 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.

D To run the Manual Order Indicator for Manual System test:

interv	riew Test Suite	Test Case	Post Certification	Help			
eps	of the test: M	anual Orde	er Indicator for	Manual System for Pre-Regist	ered Format		
s test	could take up to seve	ral minutes. Plea	ase do not close the wir	dow during the test. Closing window/stopping	test requires to rerun the	test from step1.	
urpos	se						
he pu	urpose of this test case	e is to verify how	customer is using Man	ual Order Indicator tag.			
					Flag	04+4++	
Descri	iption		Over an ILink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 1.				
)escri 1	Over an ILink con	nection, submit	a Limit Day Order wi	th the proper Manual Order Indicator tag 1.		Not Tested	
1 2	Over an ILink con Receive and Proc	nection, submit	t a Limit Day Order wi Report - New Order.	th the proper Manual Order Indicator tag 1.		Not Tested Not Tested	
1 2	Over an ILink con Receive and Proc	nection, submit	t a Limit Day Order wi Report - New Order.	th the proper Manual Order Indicator tag 1. Key:	tested • complete	Not Tested	

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).

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teps	s of the test: Manual Order Indicator for Manual System for On-Demand Form	at	
is tes	It could take up to several minutes. Please do not close the window during the test. Closing window/stopping test require	is to rerun the t	est from step1
/urpc	ose		
'he p	urpose of this test case is to verify how customer is using Manual Order Indicator tag.		
Desc	ription	Flag	Status
Desc 1	ription Over an ILink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 1.	Flag	Status Not Tested
Desc 1 2	ription Over an ILink connection, submit a Limit Day Order with the proper Manual Order Indicator tag 1. Receive and Process Execution Report - New Order.	Flag	Status Not Tested Not Tested

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:

Interv	view Test Suite Test Case Post Certification Help		
Steps Form	s of the test: Manual Order Indicator for Manual System (Mass Quotes) for Pre- lat	Registe	red
This test Purpo	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires t se	o rerun the	lest from step1.
The p	urpose of this test case is to verify how customer is using Manual Order Indicator tag.		
Desci	Over an ILink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1.	Flag	Not Tested
2	Receive and process Mass Quote Acknowledgment.		Not Tested
	Key: not tested co	mplete 😐 ş	ending efailed
REFR	ESH		

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.

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tone of	the test: M	anual Orde	r Indicator for I	Manual	Svetem (Mass Ou	otes) for On I	Demand	Eormat
teps of	the test. Wa	anual Orde	ar indicator for i	manua	System (mass Qu	otes) for On-i	Jemand	Format
is test coul	d take up to sever	al minutes. Plea	ise do not close the win	dow during	the test. Closing window/sto	opping test requires t	o rerun the	test from step1
urpose								
The purpos	e of this test case	is to verify how	customer is using Manu	ual Order I	dicator tag.			
Descriptio	n						Flag	Status
Descriptio	n ver an ILink conr	rection, submit	a two-sided Mass Qu	uote with t	ne proper Manual Order In	dicator tag 1.	Flag	Status Not Tested
Descriptio	n ver an ILink conr eceive and proce	nection, submit	a two-sided Mass Qu e Acknowledgment.	uote with t	ne proper Manual Order In	dicator tag 1.	Flag	Status Not Tested Not Tested

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:

n the t	test from step1
n the l	test from step1
_	
lag	Status
	Not Tested
	Not Tested
	pending efaile
	Plag

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 0 [tag 1028-ManualOrderIndicator=0(automated)].
- 2. Receive and Process Execution Report New Order (35=8, 39=0).

	<u>p</u> pd format		
On-Demar	id format	screen	
Interview	Test Suite	Test Case	Pos

Intervi	iew	Test Suite	Test Case	Post Certification	Help				
Steps	oft	he test: Ma	anual Orde	er Indicator for A	ATS Sy	stem for On-Dem	and Format		
This test	could	take up to sever	al minutes. Plea	ase do not close the wind	dow durin	the test. Closing window/s	topping test requires to	erun the	lest from step1.
Purpos	se								
The pu	rpose	of this test case	is to verify how	customer is using Manu	al Order I	ndicator tag.			
Descri	iption							Flag	Status
1	Ove	r an ILink conr	ection, submit	t a Limit Day Order wit	h the pro	per Manual Order Indicate	or tag 0.		Not Tested
2	Rec	eive and Proce	ess Execution	Report - New Order.				٠	Not Tested
DEEDI	- eu					Кеу	e 🕘 not tested 🔵 com	olete 🥚 p	oending 🕚 faile d

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.

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

quires to rerun the	test from step
Fing	Status
	Not Tester
	Not Tester
	Fing 0.

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.

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interview	Test Suite	Test Case	Post Certification	Help						
teps of	the test: M	anual Orde	r Indicator for	ATS S	ystem (N	Aass Qu	iotes) for	On-Dema	and Fo	rmat
his test cou	ld take up to seve	ral minutes. Plea	ise do not close the wi	ndow durir	ng the test. C	losing wind	ow/stopping te	st requires to	rerun the	test from step
Purpose										
The purpor	se of this test case	is to verify how	customer is using Mar	nual Order	Indicator tag	L.				
Descriptio	m								Flag	Status
Descriptio	on ver an ILink con	nection, submit	a two-sided Mass Q	uote with	the proper	Manual Or	der Indicator t	ag 0.	Flag	Status Not Teste
Description 1 0 2 R	ver an ILink con eceive and proce	nection, submit	a two-sided Mass Q e Acknowledgment.	uote with	the proper	Manual Or	der Indicator t	ag 0.	Flag	Status Not Teste Not Teste

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.

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

Interv	iew Test Suite Test Case Post Certification Help		
Steps	of the test: Manual Order Indicator for Semi Automated System for Pre-Re	gistered Fo	ormat
'his tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	ires to rerun the t	lest from step1.
Purpo	se		
The p	rpose of this test case is to verify how customer is using Manual Order Indicator tag.		
Desc	iption	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.	۲	Not Tested
	Mana @ act tested		andina 🗮 fallar
REFR	Key: ont tested	complete	oending \varTheta fai

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).

- 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).

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Interv	iew Test Suite Test Case Post Certification Help		
teps	of the test: Manual Order Indicator for Semi Automated System for On-Der	mand Form	at
is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	ires to rerun the t	lest from step1
urpo	se		
he pi	arpose of this test case is to verify how customer is using Manual Order Indicator tag.		
Descr	iption	Flag	Status
1	Over an ILink connection, submit a Limit Day Order with Manual Order Indicator tag set to 1.	۲	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.	۲	Not Tested
4	Receive and process Execution Report - New Order.		Not Tested

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	v Test Suite	Test Case	Post Certification	Help					
Steps o Registe	of the test: M ered Format	anual Ord	er Indicator for	Semi Au	tomated S	System (Ma	iss Quotes	s) for Pro	e-
his test co Purpose	ould take up to seve	ral minutes. Ple	ase do not close the win	dow during t	e test. Closing	window/stoppin	ig test requires t	o rerun the t	est from step1.
The purp	ose of this test case	e is to verify how	customer is using Manu	al Order Ind	cator tag.				
Descript	tion							Flag	Status
1	Over an ILink con	nection, submi	t a two-sided Mass Qu	ote with the	proper Manu	al Order Indica	tor tag 1.	۲	Not Tested
2	Receive and proc	ess Mass Quol	e Acknowledgment.						Not Tested
3	Over an ILink con	nection, submi	t a two-sided Mass Qu	ote with the	proper Manu	al Order Indica	tor tag 0.		Not Tested
4	Receive and proc	ess Mass Quol	e Acknowledgment.						Not Tested
						Key: 🔘 n	ot tested . co	mplete 😑 p	ending 😐 faile
REFRES	iH .								

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 <u>Mass Quote</u> (35=i) with the proper Manual Order Indicator tag 1 [tag 1028-ManualOrderIndicator=1(manual)].
- 2. Receive and process Mass Quote Acknowledgment.

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

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Interview	w Test Suite Test Case Post Certification Help		
teps o ormat	of the test: Manual Order Indicator for Semi Automated System (Mass Quotes	s) for On	1-Demand
is test co Purpose	und take up to several minutes. Please do not close the window during the test. Closing windowistopping test requires to	o rerun the t	lest from step 1
The num	ose of this test case is to varify how customer is using Maxwal Order Indicator tag		
The pulp	use of this test case is to verify now customer is using Manual Order Indicator tag.		
The purp	use or any test case is to verify now customer is using manual order indicator tag.		
Descript	tion	Flag	Status
Descript	tion Over an ILink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1.	Flag	Status Not Tested
Descript	tion Over an ILink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1. Receive and process Mass Quote Acknowledgment.	Flag	Status Not Tested Not Tested
Descript 1 (2 1 3 (tion Over an ILink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 1. Receive and process Mass Quote Acknowledgment. Over an ILink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag 0.	Flag	Status Not Tested Not Tested Not Tested

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:

- 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.

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:

teps	of the test: Processing Rejects Test for Pre-Registered Format		
is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires	to rerun the t	est from step1
ourpo	se		
The pu	rpose of this test is to verify that your application can receive and process reject messages.		
Descr	iption	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.	٠	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

- 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 <u>Business Reject</u> (35=j) correctly.
- 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 <u>Cancel message</u> (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 <u>Order Cancel Replace Reject</u> (35=9, 434=2) correctly. On-Demand format screen

eps	of the test: Processing Rejects Test for On-Demand Format		and from store
urno	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requir	es to rerun the	lest irom step
he pu	rpose of this test is to verify that your application can receive and process reject messages.		
)escr	iption	Flag	Status
1	Over an iLink Connection, submit a Limit Day Order for the instrument.		Not Teste
2	Receive and Process Execution Report - Reject correctly.		Not Teste
3	Submit a Limit Day Order for the instrument.		Not Teste
4	Receive and Process Business Reject correctly.		Not Teste
5	Submit a Limit Day Order for the instrument. Receive and process an Execution Report or Not Applied message.	۵	Not Teste
6	Submit a Limit Day Order for the instrument.		Not Teste
7	Receive and Process Execution Report - New Order.		Not Teste
8	Submit a Cancel message for the order placed in step 6.		Not Teste
9	Receive and Process Order Cancel Reject correctly.		Not Teste
10	Submit a Limit Day Order for the instrument.		Not Teste
11	Receive and Process Execution Report - New Order.		Not Teste
12	Submit a Cancel/Replace message for the order placed in step 10.		Not Teste
13	Receive and Process Order Cancel Replace Reject correctly.		Not Teste

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.

I Note:

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

Intervi	ew Test Suite	Test Case	Post Certification	Help					
Steps Regist	of the test: (ered Format	Create a Co t	vered option co	ntract a	ind send an o	order on the r	new cont	ract	for Pre-
This test o	could take up to sev	veral minutes. Ple	ase do not close the win	dow during	the test. Closing wi	ndow/stopping test r	equires to rer	un the t	est from step1.
Purpos	e								
The Pur on such	pose of this test is instrument.	to verify that your	application can create a	User-Defin	ed Covered option	contract and send a	New Order a	nd a Ca	ncel Request
Descrir	ation							Elag	Statue
Descrip	puon							riag	Status
1	Using options in create a Covere	strument from pr d Option instrum	oduct group (AS, 96, 6 ent.	S, 94 and	Y\$), Send a Secu	rity Definition Requ	iest to		Not Tested
2	Receive and Pro Request messag	ocess Security D ge and creation of	efinition Response ack of the UDS instrument.	nowledgi	ng the reception of	the Security Defin	ition		Not Tested
3	Send an order o	n the UDS cover	red option created in st	lep 2.					Not Tested
4	Receive and Pro	cess Execution	Report - New Order m	essage fo	r the order sent in	step 3.			Not Tested
5	Send a Cancel F	Request messag	e on the order sent in s	step 3.				٠	Not Tested
6	Receive and Pro	cess Execution	Report - Cancel for Ca	incel Req	est submitted in s	tep 5.		٠	Not Tested
REFRE	SH					Key: 🔘 not teste	d e comple	te 🤒 p	ending 🔵 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.

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 <u>Security Definition Request</u> (35=c) to create a Covered Option (tag 762-SecuritySubType=COVERED) instrument.
- 2. Receive and Process <u>Security Definition Response</u> (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 <u>Execution Report - Cancel</u> (35=8, 39=4) for Cancel Request submitted in step 5. On-Demand format screen

em	and Format	ntract	for Un-
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	lest from step
Purpo The P	ise urpose of this test is to verify that your application can create a User-Defined Covered option contract and send a New Orde	r and a Ca	incel Reques
on su	ch instrument.		
Desc	ription	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.	٠	Not Teste
2	Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.	٠	Not Teste
3	Send an order on the UDS covered option created in step 2.		Not Teste
4	Receive and Process Execution Report - New Order message for the order sent in step 3.		Not Teste
5	Send a Cancel Request message on the order sent in step 3.		Not Teste
	Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5.		Not Teste

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.

Note:

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

iteps legis	s of the test: 0 stered Format	reate a Co	mbo option cor	tract and send an ord	ler on the new con	tract fo	or Pre-
his test	could take up to sev	eral minutes. Ple	ease do not close the wir	dow during the test. Closing wind	low/stopping test requires to	rerun the t	lest from step
Purpo	se						
The Po on suc	urpose of this test is t th instrument.	o verify that you	r application can create a	User-Defined Combo option con	tract and send a New Order	and a Car	cel Request
Descr	ription					Flag	Status
1	Using options ins create a Combo	trument from p Option instrum	roduct group (AS, 96, ent.	55, 94 and Y\$), Send a Securit	y Definition Request to		Not Tester
2	Receive and Pro Request messag	cess Security E e and creation	Definition Response ac of the UDS instrument	knowledging the reception of t	he Security Definition		Not Tester
3	Send an order or	the UDS com	bo option created in st	ep 2.			Not Tester
4	Receive and Pro	cess Execution	Report - New Order n	nessage for the order sent in st	lep 3.		Not Tester
5	Send a Cancel R	equest messag	ge on the order sent in	step 3.			Not Tester
6	Receive and Pro	cess Execution	Report - Cancel for C	ancel Request submitted in ste	p 5.		Not Tested

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 <u>Security Definition Request</u> (35=c) to create a Combo Option (tag 762-SecuritySubType=COMBO) instrument.
- 2. Receive and Process <u>Security Definition Response</u> (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 <u>Execution Report - Cancel</u> (35=8, 39=4) for Cancel Request submitted in step 5. On-Demand format screen

teps	of the test: Create a Combo option contract and send an order on the new con and Format	tract fo	or On-
	ind Format		
s test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun ine i	est from step
he Pu	se urpose of this test is to verify that your application can create a User-Defined Combo option contract and send a New Order	and a Can	cel Request
n suc	h instrument.		
escr	iption	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.	٠	Not Tester
2	Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.	٠	Not Tester
3	Send an order on the UDS combo option created in step 2.		Not Tester
4	Receive and Process Execution Report - New Order message for the order sent in step 3.	۲	Not Tester
5	Send a Cancel Request message on the order sent in step 3.	۲	Not Tester
	Pacelus and Process Execution Report - Cancel for Cancel Request submitted in stan 5		Not Tested

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.

	Note : If a test is not proceeding to the next step, clicking the Refresh button the issue.	REFRESH) below the	e test steps may resolve	
Intervi	iew Test Suite Test Case Post Certification Help				
Steps	of the test: Process a Business-Level Reject message for Pre-Registered F	ormat			
This test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test require	es to rerun the	test from step1.		
Purpos The Pu message	se urpose of this test is to verify that your application can process a business-level reject message sent in response to a S ge.	ecurity Definition	on Request		
Descri	iption	Flag	Status		
1	Using an options instrument from product group (A\$, 96, 6\$, 94 and Y\$). Send a Security Definition Reque to create a UDS instrument (Covered or Combo).	st 🍥	Not Tested		
2	Receive and process Business Reject Message in response to Security Definition Request message.		Not Tested		
REFRE	ESH Key: O not tested	complete 🥚	oending 😑 faile d		

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 <u>Security Definition Request</u> (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

eps o	of the test: P	rocess a B	usiness-Level	Reject n	nessage for	r On-De	mand Fo	rmat	
s test co	ould take up to seve	ral minutes. Plea	ase do not close the wir	ndow during	the test. Closing	window/sto	opping test req	uires to rerun the	test from step1
urpose									
	one of this test is to	supplies that secure	analization and process	a business	Investment many	ence east is		 Consulty Defail 	ion Dequest
ne Purp	voe or uno results ro	verity unacyour	application can process	a pusiness	sievei reject mess	sage sent i	response to a	a Security Definit	on Request
essage		verity unacyour	application can procest	a ousiness	nevel reject mess	sage sent i	response to a	a Security Definit	on nequest
iessage	,	veny unit your	application can proces:	a pusiness	Hevel reject mess	saye sent ii	response to a	a Security Dennit	on netvest
essage	tion	veny maryour	application can proces:	a ousiness	-ievei reject mess	saye sent ii	response to a	Flag	Status
lescript	tion Send a Security D	Definition Reque	est to create a UDS in	strument (Covered or Com	nbo).	response to a	Flag	Status Not Tested

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.

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:

Intervi	ew Test Suite Test Case Post Certification Help		
Steps for Pr	 of the test: Process a Security Definition Reject in response to a Security Defin e-Registered Format 	nition F	Request
This test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the t	lest from step1.
Purpo The Pu	se rpose of this test is to verify that your application can process a Security Definition Reject message.		
Descr	iption	Flag	Status
1	Using an options instrument from product group (AS, 96, 6S, 94 and YS). Send a Security Definition Request to create a UDS instrument (Covered or Combo).	٠	Not Tested
2	Receive and process Security Definition Response Reject message in response to Security Definition Request message.	٠	Not Tested
REFR	Key: 🔵 not tested 🔵 comp	olete 😑 p	bending 🔴 failed

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

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On-Demand format screen
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Intervie	w Test Suite	Test Case	Post Certification	Help			
Steps (for On-	of the test: Pro Demand Form	ocess a S nat	ecurity Definitio	n Rejec	t in response to a Security D	efinition	Request
his test o Purpose	ould take up to severa	il minutes. Plea	ase do not close the wind	dow during	the test. Closing window/stopping test require	s to rerun the	test from step1.
The Purp	oose of this test is to v	erify that your	application can process	a Security (Definition Reject message.		
0	41						0
Descrip	tion					Flag	Status
1	Using an options ins to create a UDS ins	strument from trument (Cov	ered or Combo).	6, 6\$, 94 a	nd Y\$). Send a Security Definition Reque	st 🍥	Not Tested
2	Receive and proces Request message.	ss Security De	efinition Response Rej	ect messa	ge in response to Security Definition	٠	Not Tested
DEEDE	SH .				Key: 🕘 not tested 🌘	complete 😑	pending 🔴 faile d

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.

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: Test Suite Test Case Post Certification Help Interview 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. ۲ Not Tested Receive and Process Execution Report - New Order message for the order sent in step 1. 2 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 <u>Execution Report - New Order</u> (35=8, 39=0) message for the order sent in step 1. On-Demand format screen

eha	of the test: Send an order on an existing UDS for On-Demand Format		
s test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test rec	quires to rerun the t	test from step1
urpo	e		
e Pu	pose of this test is to verify that your application can submit a New Order message on an existing User-Defined S	pread instrument.	
he Pu	pose of this test is to verify that your application can submit a New Order message on an existing User-Defined Sp	pread instrument.	
he Pi	pose of this test is to verify that your application can submit a New Order message on an existing User-Defined S	pread instrument.	
he Pu	pose of this test is to verify that your application can submit a New Order message on an existing User-Defined Sp ption	Flag	Status
he Pu lescr	pose of this test is to verify that your application can submit a New Order message on an existing User-Defined Sp ption Send an order on an UDS option instrument.	Flag	Status Not Tested

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.
- 2. From the Test Suite tab, select the linked test.

Note:

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



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 <u>Security Definition Request</u> (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.
- 2. Receive and process <u>Security Definition Response</u> (35=d) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.
- 3. Send an order on the UDS contract [35=D(iLink 3 New Order)] 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 <u>Cancel Request</u> (35=F) message on the order sent in step 3.

6. Receive and Process <u>Execution Report - Cancel</u> for Cancel Request submitted in step 5. On-Demand format screen

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ema	ind Format			in a cr	
is test	could take up to several minutes. I	Please do not close the window during the test	. Closing window/stopping test requires to	rerun the	lest from step
ourpo	se				
The Pu send a	urpose of this test is to verify that yo New Order message on such instr	our application can create a User-Defined Spre ument.	ead with one or more of its legs being a Use	er-Defined	Spread and
Descr	iption			Flag	Status
1	Using options instrument from create Spread Combo or Cov	٠	Not Teste		
2	Receive and process Security Request message and creation	Definition Response acknowledging the re n of the UDS instrument.	eception of the Security Definition	٠	Not Teste
3	Send an order on the UDS co	ntract created in step 2.		٠	Not Teste
4	Receive and Process Executi	on Report - New Order message for the or	der sent in step 3.	٠	Not Teste
5	Send a Cancel Request mess	age on the order sent in step 3.		۲	Not Teste
	Descrive and Dresses Event	Papert Cancel for Cancel Request out	hmittad in stap 5		Not Teste

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.

O Note:

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

is tes	st could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	ires to rerun the	test from step
urpo	ose		
he p rade	urpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowled Cancellation and Reject messages.	gement, Fill, Trac	de Correction
Desc	ription	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.	nt	Not Teste
2	Receive and process Mass Quote Acknowledgment.		Not Teste
3	Receive and process Execution Report - Trade Outright (Partially Filled).		Not Teste
4	Receive and process Execution Report - Trade Addendum Outright (Correction).		Not Teste
5	Receive and process Execution Report - Trade Outright (Filled).		Not Teste
6	Receive and Process Execution Report - Trade Addendum Outright (Cancellation).		Not Teste
7	Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group market close will be simulated so an Acknowledgement Reject message will be returned from this Mass Quote.).A	Not Teste
8	Receive and Process Mass Quote Acknowledgement - Reject message.		Not Teste
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 reject quote.), ;ted	Not Teste
10	Receive and Process Mass Quote Acknowledgement.		Not Test
11	Receive and Process Execution Report - Trade Outright (Filled).		Not Teste

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 <u>Mass Quote</u> (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 (stop 4)
 - Complete fill (step 5)
 - Trade cancellation (step 6)
- 2. Receive and process Mass Quote Acknowledgment (35=b, 297=0,5).
- 3. Receive and process Execution Report Trade Outright (35=8, 39=1,2). (Partially Filled).
- 4. Receive and process Execution Report Trade Addendum Outright (Correction).
- 5. Receive and process Execution Report Trade Outright (35=8, 39=1,2). (Filled).

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- 6. Receive and Process Execution Report Trade Addendum Outright [35=8, 39=H,G (Cancellation)].
- Submit a two-sided <u>Mass Quote</u> (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.
- A market dose will be simulated so an Acknowledgement Reject message will be retained from this mass quote.
- 8. Receive and Process Mass Quote Acknowledgement Reject [35=b, 297=0,5 (tag 297-QuoteStatus=5)] message.
- 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 ProcessExecution Report - Trade Outright (35=8, 39=1,2). (Filled).

On-Demand format screen

les	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to it	rerun the f	lest from step1
ро	se		
e pi ide	urpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowledgement Cancellation and Reject messages.	, Fill, Trad	le Correction,
esci	ription	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.	٠	Not Tested
2	Receive and process Mass Quote Acknowledgment.		Not Tested
3	Receive and process Execution Report - Trade Outright (Partially Filled).	٠	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.	۵	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.	٠	Not Tested
10	Receive and Process Mass Quote Acknowledgement.		Not Tested
11	Receive and Process Execution Report - Trade Outright (Filled).		Not Tested

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 zeroout 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 the linked test.

1 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.

Interv	riew Test Suite Test Case Post Certification Help		
tep	s of the test: Modify Quote Price and Quantity for Pre-Registered Format		
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	test from step1
Purpo	36		
The p	urpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out ca	ncellation.	
Desc	ription	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	٠	Not Tested
2	Receive and process Mass Quote Acknowledgement.		Not Tested
	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.	٠	Not Tested
3			

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).
- 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 [(→309-UnderlyingSecurityID) and quote entry ID (→299-QuoteEntryID)], modifying the price (→132-BidPx / →133-OfferPx) and quantity (→134-BidSize /→135-OfferSize) of a quote.

4. Receive and process a <u>Quote Acknowledgement</u> (35=b, 297=0,5) message. On-Demand format screen

Interview	v Test Suite	Test Case	Post Certification	Help	Con Domo	nd Format			
his test o	ould take up to seve	eral minutes. Pie	ase do not close the wir	dow during t	he test. Closing v	vindow/stopping te	est requires to r	erun the t	est from step1
Purpose	1								
The purp	ose of this test is to	verify that the o	lient system can modify	the price and	I quantity for quo	te entries, includir	g zero-out can	cellation.	
Descrip	tion							Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.						strument		Not Tested
2	Receive and proc	ess Mass Quo	te Acknowledgement.					۵	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.					ng the	٠	Not Tested	
4	Receive and proc	ess a Quote A	cknowledgement mes	age.					Not Tested
						Key: 🔘 not t	ested ecomp	slete 😐 p	ending 😝 faile
REFRE	SH								

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. 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.

D To run the Quote Cancellation - Instrument Level test:

tep	s of the test: Quote Cancellation - Instrument Level for Pre-Registered Format		
his tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step
The p	are urpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument level.		
Desc	ription	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	٠	Not Teste
2	Receive and process Mass Quote Acknowledgement.		Not Teste
3	Submit an instrument level Quote Cancel message for at least an instrument submitted in Step 1.		Not Teste
	Paceive and process a Quinte Cancel Acknowledgement		Not Teste

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).

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On-Demand format screen

	could take up to several minutes. Please do	o not close the win	dow during the test. Closing wir	dow/stopping test requires to re	run the t	est from step1
Purpos	se					
The pu	rpose of this test is to verify that the client s	ystem can submit	and process Mass Quote Cance	ellations at Instrument level.		
Descri	iption				Flag	Status
1	Over an iLink connection, submit a two group.	m the same instrument		Not Tested		
2	Receive and process Mass Quote Ack	nowledgement.			۲	Not Tested
3	Submit an instrument level Quote Car	cel message for	at least an instrument submi	ted in Step 1.	٠	Not Tested
i	Receive and process a Quote Cancel	Acknowledgeme	nt.			Not Tested

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.

nis tesi	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re-	erun the t	est from step
Purpo	Sê		
The p	rpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument Group le	vel.	
Desci	iption	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Teste
2	Receive and process Mass Quote Acknowledgement.	۲	Not Teste
3	Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.	٠	Not Teste
4	Receive and process Mass Quote Acknowledgement.	٠	Not Teste
5	Submit a Quote Cancel message for the instrument group used either in the first Mass Quote or second one.	٠	Not Teste
6	Receive and process a Quote Cancel Acknowledgement.		Not Teste

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 processMass 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).

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Interv	iew Test Suite Test Case Post Certification Help				
Steps	s of the test: Quote Cancellation - Instrument Group Level for On-Demand Forma	t			
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	erun the t	est from step1.		
Purpo	18ê				
The p	urpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at Instrument Group le	vel.			
Desc	ription	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.	٠	Not Tested		
3	3 Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.				
4	Receive and process Mass Quote Acknowledgement.	٠	Not Tested		
5	Submit a Quote Cancel message for the instrument group used either in the first Mass Quote or second one.	٠	Not Tested		
6	Receive and process a Quote Cancel Acknowledgement.	٠	Not Tested		
REFR	. Key: not tested compl ESH	lete 🥚 p	ending 😑 failed		

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.

Intervi	ew 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 seve	eral minutes. Ple	ase do not close the win	dow durin	g the test. Closing window/stopping test requires to	rerun the	test from step1.		
Purpos	se								
The pu	rpose of this test is to	verify that the c	lient system can submit	and proce	ess Mass Quote Cancellations at the Quote Set ID le	vel.			
Descri	Flag	Status							
1	Over an iLink con group.	nection, submi	t a two-sided Mass Qu	uote with	at least 2 quotes from the same instrument		Not Tested		
2	Receive and proc	ess Mass Quo	le Acknowledgement.			۵	Not Tested		
3	Submit an Quote	Cancel messa	ge using a Quote Set I	D submit	ted in Step 1.		Not Tested		
4	Receive and proc	ess a Quote C	ancel Acknowledgeme	int.			Not Tested		
Key: Int tested Complete Compl									

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:

- 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 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).

Interview	w Test Suite Test Ca	se Post Certification	Help				
teps o	of the test: Quote Ca	incellation - Quote	Set ID	Level for On-D	emand Forma	t	
is test co	ould take up to several minutes	Please do not close the win	dow durin	g the test. Closing wind	ow/stopping test requi	res to rerun the	test from step
urpose	•						
he purp	oose of this test is to verify that	the client system can submit	and proce	ss Mass Quote Cancell	ations at the Quote Se	et ID level.	
	41						
Descript	tion					Flag	Status
Descript	tion Over an iLink connection, su group.	ibmit a two-sided Mass Qu	iote with a	it least 2 quotes from	the same instrumen	Flag	Status Not Teste
1 2	tion Over an iLink connection, su group. Receive and process Mass (ibmit a two-sided Mass Qu Quote Acknowledgement.	iote with a	it least 2 quotes from	the same instrumen	t Flag	Status Not Teste Not Teste
Descript 1 2 3	tion Over an iLink connection, su group. Receive and process Mass (Submit an Quote Cancel me	ibmit a two-sided Mass Qu Quote Acknowledgement. issage using a Quote Set I	ote with a	it least 2 quotes from ed in Step 1.	the same instrumen	Flag t o	Status Not Teste Not Teste Not Teste

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.

Intervi	iew Test Suite	Test Case	Post Certification	Help					
Steps	of the test: (Quote Cano	ellation - Cance	I All Q	uotes for Pre-Re	gistered Fo	ormat		
This test	could take up to se	veral minutes. Ple	ase do not close the win	dow during	the test. Closing windo	w/stopping test re	quires to reru	in the t	est from step1.
Purpo	se								
The pu includi	rpose of this test is ng an instrument/ins	to verify that the trument group wi	client system can cancel th no resting guotes.	all resting	quotes and receive and	process a Quote	Cancel Ackno	wledge	sment,
Descr	iption							Flag	Status
1	Over an iLink co group.	nnection, subm	it a two-sided Mass Qu	iote with a	It least 2 quotes from t	he same instrun	nent		Not Tested
2	Receive and pro	cess Mass Quo	te Acknowledgement.						Not Tested
3	Submit a Quote	Cancel All mes	sage.						Not Tested
4	Receive and pro	cess Quote Ca	ncel Acknowledgement	t.					Not Tested
					1	Key: not teste	d e complet	e 😐 p	ending 😑 faile d
REFR	ESH								

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).

Interv	iew Test Suite Test Case Post Certification Help		
tep	s of the test: Quote Cancellation - Cancel All Quotes for On-Demand Format		
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step
urpo	lse		
he p nclud	urpose of this test is to verify that the client system can cancel all resting quotes and receive and process a Quote Cancel Ac ing an instrument/instrument group with no resting quotes.	knowledge	ement,
Desc	ription	Flag	Status
Desc 1	ription Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	Flag	Status Not Tested
Desc 1 2	ription Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group. Receive and process Mass Quote Acknowledgement.	Flag	Status Not Tested
Desc 1 2 3	ription Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group. Receive and process Mass Quote Acknowledgement. Submit a Quote Cancel All message.	Flag	Status Not Tested Not Tested Not Tested

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.

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:

 \triangleright

teps	of the test: Unsolicited Quote Cancellations for Pre-Registered Format		
e taet	could take up to several minutes. Diases do not close the window during the test. Closing window/stanging test requires	to regula the	last from stan
urnos	a	to retuin the t	iest ironi step
The pur nitiated eady for lisconn	pose of this test is to verify that the client system can receive and process an unsolicited Quote Cancellations (disconne) NOTE: Due to the assisted hard-disconnection setup needed for repeatable conditions during certification, the port tak or connection. It is necessary, only for the purposes of these certification tests, to wait a few seconds before attempting a ection.	ect, terminate les a few sect a connection	, and GCC onds to be after hard-
Descri	ption	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	٠	Not Tested
2	Receive and process Mass Quote Acknowledgement.	۲	Not Tested
3	A hard disconnect is simulated to prompt an unsolicited Quote Cancellation. After few seconds, reconnect FIXP session successfully.	۵	Not Tested
4	Upon connected, send Retransmit Request and receive and process any resent messages.	۲	Not Tester
5	Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	۲	Not Teste
6	Receive and process Mass Quote Acknowledgment.		Not Tester
7	Submit a Terminate message. Terminate is performed to prompt quote cancellations.		Not Teste
8	Receive and process Terminate message.		Not Tester
9	Reconnect FIXP session successfully.		Not Teste
10	Upon connected, send Retransmit Request and receive and process any resent messages.		Not Teste
11	Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.		Not Tester
12	Receive and process a Quote Acknowledgement message.	۲	Not Tester
13	Receive and process an unsolicited Quote Cancellation.	۲	Not Tester
	Key: 🔘 not tested 🐞 c	omplete 😑 r	ending 😑 fa

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).

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.

Receive and process an unsolicited <u>Quote Cancellation</u> (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.

Desc	iption	Flag	Status
1	Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	٠	Not Teste
2	Receive and process Mass Quote Acknowledgement.	۲	Not Tester
3	A hard disconnect is simulated to prompt an unsolicited Quote Cancellation. After few seconds, reconnect FIXP session successfully.	۵	Not Tester
4	Upon connected, send Retransmit Request and receive and process any resent messages.	۲	Not Tester
5	Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	۲	Not Tester
6	Receive and process Mass Quote Acknowledgment.	۲	Not Teste
7	Submit a Terminate message. Terminate is performed to prompt quote cancellations.	۲	Not Teste
8	Receive and process Terminate message.	۲	Not Tester
9	Reconnect FIXP session successfully.		Not Tester
10	Upon connected, send Retransmit Request and receive and process any resent messages.		Not Tester
11	Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.	۲	Not Tester
12	Receive and process a Quote Acknowledgement message.	٠	Not Teste
13	Receive and process an unsolicited Quote Cancellation.		Not Teste

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. 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.

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.

tone	Test outer Test outer Test outer Test outer	ation Help	
reps	of the test: Mass Quote Protectio	n for Pre-Registered Format	
is test	could take up to several minutes. Please do not close	e the window during the test. Closing window/stopping test requires to rerun	the test from step1
Purpos	se		
The pu messag	rpose of this test is to verify that the client system can ges. In addition, verify that the client system can rese	n submit a Mass Quote with protection and receive and process the Acknowle t the Market Maker Protection after it has been triggered.	edgement and Fill
electe	ed 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	
			Test Not Runnin
_			
Descri	iption	Fla	ag Status
1	ption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great	Aass Quote with more than one quote from the same ter than 100.	Ag Status Not Tested
1 2	iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg	Vass Quote with more than one quote from the same ter than 100.	Agg Status Not Tested Not Tested
1 2 3	ption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a o 1.	Fit Mass Quote with more than one quote from the same ter than 100. gement. different instrument in the same instrument group used in step	ag Status Not Tested Not Tested Not Tested
1 2 3 4	iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a c 1. Receive and process Execution Report - Trade	Vass Quote with more than one quote from the same ter than 100. Image: Comparison of the same ter than 100. gement. Image: Comparison of the same ter ter ter ter ter ter ter ter ter te	ag Status Not Tested Not Tested Not Tested Not Tested Not Tested
1 2 3 4 5	iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a o 1. Receive and process Execution Report - Trade Receive and Process Quote Cancel Acknowled	Pile Mass Quote with more than one quote from the same ter than 100. gement. different instrument in the same instrument group used in step e Outright (Partially Filled). dgement.	ag Status Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested
Descri 1 2 3 4 5 6	iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a of 1. Receive and process Execution Report - Trade Receive and Process Quote Cancel Acknowledg Receive and Process Mass Quote Acknowledg	File Mass Quote with more than one quote from the same ter than 100. gement. different instrument in the same instrument group used in step e Outright (Partially Filled). dgement. gement. upper to the same instrument group used in step	ag Status Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested
1 2 3 4 5 6 7 7	Iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a c 1. Receive and process Execution Report - Trade Receive and Process Quote Cancel Acknowledg Receive and Process Mass Quote Acknowledg Submit a two-sided Mass Quote (for the same protection is reset.	Pile Mass Quote with more than one quote from the same ter than 100. gement. gement instrument in the same instrument group used in step a Outright (Partially Filled). dgement. gment - Rejected. instrument used in step 3) specifying that the mass quote	ag Status Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested
Descri 1 2 3 4 5 6 7 8	Iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a c 1. Receive and process Execution Report - Trade Receive and Process Quote Cancel Acknowledg Submit a two-sided Mass Quote (for the same protection is reset. Receive and Process Mass Quote Acknowledg	Pile Mass Quote with more than one quote from the same ter than 100. gement. ifferent instrument in the same instrument group used in step a Outright (Partially Filled). dgement. gment - Rejected. instrument used in step 3) specifying that the mass quote gement.	ag Status Not Tested
Descri 1 2 3 4 5 6 7 8 9	Iption Over an iLink connection, submit a two-sided M instrument group, each having a quantity great Receive and Process Mass Quote Acknowledg Submit a second two-sided Mass Quote for a c 1. Receive and process Execution Report - Trade Receive and Process Quote Cancel Acknowledg Submit a two-sided Mass Quote (for the same protection is reset. Receive and Process Mass Quote Acknowledg Submit a two-sided Mass Quote (a different ins more than one quote from the same instrumen	Pile Mass Quote with more than one quote from the same ter than 100. gement. gement instrument in the same instrument group used in step a Outright (Partially Filled). dgement. gment - Rejected. instrument used in step 3) specifying that the mass quote gement. gement. <td>ag Status Not Tested Not Tested</td>	ag Status Not Tested Not Tested

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:

 \triangleright

- 1. 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.
- 2. Receive and Process Mass Quote Acknowledgement (35=b, 297=0,5).
- 3. 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).

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teps	of the test: Mass Quote	Protection for	On-Demand Format		
s test	could take up to several minutes. Ple	ease do not close the wi	ndow during the test. Closing window/stopping test requires to	rerun the t	est from step
urpo	se				
he pu nessa	rpose of this test is to verify that the o ges. In addition, verify that the client	client system can submit system can reset the Ma	t a Mass Quote with protection and receive and process the Ac arket Maker Protection after it has been triggered.	knowledge	ement and Fill
electe	ed Instrument(s):		Unlock		
	Category		IP	1	Port
	Incremental Fee	ed A			
	Incremental Fee	ed B			
	Snapshot MB	P			
	Snapshot MB	0			
	Instrument Rep	nay			
	ICP Replay				
	Category		Link		
	Templates File:		templates FixBinary.xml		
lote: gain	Press the Start Test button to start f you are currently running this te	or restart a Test. Pleas st.	se do not press the Start Test button	ST Test	TART TEST
Descr	ption			Flag	Status
Descr 1	ption Over an iLink connection, subm instrument group, each having a	it a two-sided Mass Q a quantity greater than	uote with more than one quote from the same 100.	Flag	Status Not Tested
Descr 1 2	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo	it a two-sided Mass Q a quantity greater than ote Acknowledgement.	uote with more than one quote from the same 100.	Flag	Status Not Tested Not Tested
1 2 3	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1.	it a two-sided Mass Q a quantity greater than ote Acknowledgement. ss Quote for a different	uote with more than one quote from the same 100. t instrument in the same instrument group used in step	Flag	Status Not Tested Not Tested
1 2 3 4	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1. Receive and process Execution	it a two-sided Mass Q a quantity greater than ote Acknowledgement. ss Quote for a different Report - Trade Outrig	uote with more than one quote from the same 100. t instrument in the same instrument group used in step ht (Partially Filled).	Flag	Status Not Tested Not Tested Not Tested
Descr 1 2 3 4 5	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1. Receive and process Execution Receive and Process Quote Ca	it a two-sided Mass Q a quantity greater than ote Acknowledgement. ss Quote for a different Report - Trade Outrig ncel Acknowledgemer	uote with more than one quote from the same 100. t instrument in the same instrument group used in step ht (Partially Filled).	Flag	Status Not Tested Not Tested Not Tested Not Tested
Descr 1 2 3 4 5 6	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1. Receive and process Execution Receive and Process Quote Ca Receive and Process Mass Quo	it a two-sided Mass Q a quantity greater than ote Acknowledgement. ss Quote for a different Report - Trade Outrig ncel Acknowledgement -	uote with more than one quote from the same 100. t instrument in the same instrument group used in step ht (Partially Filled). nt. Rejected.	Flag	Status Not Tested Not Tested Not Tested Not Tested Not Tested
Descr 1 2 3 4 5 6 7	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1. Receive and process Execution Receive and Process Quote Ca Receive and Process Mass Quot Submit a two-sided Mass Quote protection is reset.	it a two-sided Mass Qi a quantity greater than ote Acknowledgement. as Quote for a different Report - Trade Outrig ncel Acknowledgemer ote Acknowledgment - e (for the same instrum	uote with more than one quote from the same 100. t instrument in the same instrument group used in step ht (Partially Filled). ht. Rejected. hent used in step 3) specifying that the mass quote	Flag	Status Not Tester Not Tester Not Tester Not Tester Not Tester Not Tester
Descr 1 2 3 4 5 6 7 8	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1. Receive and process Execution Receive and Process Quote Ca Receive and Process Mass Quo Submit a two-sided Mass Quote protection is reset. Receive and Process Mass Quote	it a two-sided Mass Q a quantity greater than ote Acknowledgement. as Quote for a different Report - Trade Outrig ncel Acknowledgement - ote Acknowledgment - e (for the same instrum	uote with more than one quote from the same 100. t instrument in the same instrument group used in step ht (Partially Filled). nt. Rejected. hent used in step 3) specifying that the mass quote	Flag	Status Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested
Descr 1 2 3 4 5 6 7 7 8 8 9	ption Over an iLink connection, subm instrument group, each having a Receive and Process Mass Quo Submit a second two-sided Mas 1. Receive and process Execution Receive and Process Quote Ca Receive and Process Mass Quote Submit a two-sided Mass Quote protection is reset. Receive and Process Mass Quote Submit a two-sided Mass Quote more than one quote from the s	it a two-sided Mass Q a quantity greater than ote Acknowledgement. ss Quote for a different Report - Trade Outrig ncel Acknowledgement - ote Acknowledgment - e (for the same instrum ote Acknowledgement.	uote with more than one quote from the same 100. t instrument in the same instrument group used in step ht (Partially Filled). ht. Rejected. hent used in step 3) specifying that the mass quote t in the same instrument group used in step 7) with	Flag	Status Not Tester

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.

O No	ote:
If a test	is not proceeding to the next step, clicking the Refresh button (REFRESH) below the test steps may resolve
the issue	e.

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

tervie	w Test Suite Test Case Post Certification Help		
teps orm	s of the test: Send a Mass Quote message on one or more UDS contracts at	for Pre-Regi	stered
10 T.0-CT	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test	equires to rerun the	test from step 1
Purno	50		
Purpo The Pu	se urpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread i	instrument.	
Purpo The Pu	se urpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread i	instrument.	
Purpo The Pu	se urpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread i ription	instrument.	Status
Purpo The Pu Descr	se urpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread i ription Send a Mass Quote message on at least one UDS option instrument.	instrument.	Status Not Tested

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).

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Interv	iew Test Suite Test Case Post Certification Help		
Steps	s of the test: Send a Mass Quote message on one or more UDS contracts t	for On-Dema	nd Format
This test	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test re-	quires to rerun the	lest from step1.
The P	se urpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread in	strument.	
Descr	iption	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	e complete 😑 p	ending 😑 failed
REFR	ESH		

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. 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:

is test c	ould take up to seve	ral minutes. Ple	ase do not close the win	dow during the test. Closing window/st	opping test requires to rerun the	test from step
urpose	,					
he purp cknowl	pose of this test is to edgments and Fills.	verify that the c	lient system can submit	a Request for Cross Message, waiting	for the proper RFC window, and	process all
escrip	tion				Flag	Status
1	Over an iLink con	nection, submi	t Request for Quote.			Not Tested
2	Receive and Proc	ess Quote Ack	nowledgement.			Not Tested
3	Submit a New Ord	ler Cross with	a quantity greater than	10 on each side.		Not Tested
4	Receive and proce	ess Execution	Report - New Order fo	r buy side.		Not Tested
5	Receive and proce	ess Execution	Report - New Order fo	r sell side.	٢	Not Tested
6	Receive and proce	ess Execution	Report - Trade Outrigh	L.	٢	Not Tested
7	Receive and proce	ess Execution	Report - Trade Outrigh	t.		Not Tested

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 <u>New Order Cross</u> (35=s) with a quantity (\rightarrow 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.

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nis tes	I could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	orun the t	est from step
Purpo	se		
The p	urpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC wind wiedements and Fills	ow, and	process all
- Chille	mooginena unu rina.		
Desc	ription	Flag	Status
1	Over an iLink connection, submit Request for Quote.		Not Tester
2	Receive and Process Request For Quote Acknowledgement.	٠	Not Tested
3	Submit a New Order Cross with a quantity greater than 10 on each side.	٠	Not Tester
4	Receive and process Execution Report - New Order for buy side.		Not Tester
5	Receive and process Execution Report - New Order for sell side.		Not Tester
6	Receive and process Execution Report - Trade Outright.		Not Tester
7	Receive and process Execution Report - Trade Outright.		Not Tester

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:

Intervi	ew 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 re	erun the t	est from step1.
Purpo	se		
The pu Ackno	rrpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC wind whedgments and Fills	low, and	process all
Holaro	mooginomo ana i mo.		
Dece	indian	Flag	Ctatus
Desci		Flag	Status
1	Over an iLink connection, submit Request for Quote.		Not Tested
2	Receive and Process Quote Acknowledgement.	٠	Not Tested
3	Submit a New Order Cross with a quantity greater than 10 on each side.	٠	Not Tested
4	Receive and process Execution Report - New Order for buy side.	٠	Not Tested
5	Receive and process Execution Report - New Order for sell side.	٠	Not Tested
6	Receive and process Execution Report - Trade Outright.	٠	Not Tested
7	Receive and process Execution Report - Trade Outright.		Not Tested
	Key: 🔘 not tested 🔵 comp	lete 💛 p	ending 🔵 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 (\rightarrow 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.

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) tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping to	test requires to rerun the	lest from step1
urpo	ose		
he pu	urpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the p wiedoments and Fills.	proper RFC window, and	process all
	and a finance and a mat		
		1	1
Desci	ription	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.	۲	Not Tested
5	Receive and process Execution Report - New Order for sell side.	۵	Not Tested
6	Receive and process Execution Report - Trade Outright.	۵	Not Tested
7	Receive and process Execution Report - Trade Outright.		Not Tested

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.

ONOTE:

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).
Step	s of the test: Request for Cross Rejection for Pre-Registered Format		
his tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	run the t	lest from step1
Purpo The p	se unose of this test is to verify that the client system can receive and process a Request for Cross Rejection message (dual eye	ention re	enorts)
ine p	albose of any results to verify marine crient system can receive and process a Request for Cross Rejection message (usar exc	epitonite	aponts).
Desc	ription	Flag	Status
1	Submit a New Order Cross with a quantity greater than 10 on each side.	۲	Not Tested
1	Submit a New Order Cross with a quantity greater than 10 on each side. Receive and Process Business Reject.	•	Not Tested Not Tested
1 2	Submit a New Order Cross with a quantity greater than 10 on each side. Receive and Process Business Reject. Key: not tested complete tested	ete o p	Not Tested

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 (\rightarrow 38-OrderQty) greater than 10 on each side.
- 2. Receive and Process Business Reject (35=j).

teps	of the test: Request	for Cross Rejecti	on for On-Demand	l Format		
is test	could take up to several minute	s. Please do not close the v	vindow during the test. Closi	ng window/stopping test requir	es to rerun the	test from step1
Purpos	se					
The pu	rpose of this test is to verify that	t the client system can receipt	ve and process a Request for	or Cross Rejection message (d	lual exception re	eports).
Descri	iption				Flag	Status
1	Submit a New Order Cross	with a quantity greater th	an 10 on each side.			Not Tested
2	Receive and Process Busin	ness Reject.				Not Tested

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
 - <u>Committed Cross (C-Cross) Rejection for Pre-Registered / On-Demand Format</u>
- 3. Click the **START TEST** button.

O 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:

Intervi	ew Test Suite Test Case Post Certification Help			
steps	of the test: Committed Cross (C-Cross) order submission for Pre-Registered F	ormat		
his test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	erun the	test from step1.	
Purpo	5e			
The pu to the	rpose of this test is to verify that the client system can submit a Request for Cross Message and process all Acknowledgem Committed Cross (C-Cross) approach (no preceding RFQ).	ents and I	Fills according	
Descr	iption	Flag	Status	
1	1 Submit a New Order Cross with a quantity greater than 10 on each side.			
2	Receive and process Execution Report - New Order for buy side.	۵	Not Tested	
3	Receive and process Execution Report - New Order for sell side.	۵	Not Tested	
4	Receive and process Execution Report - Trade Outright.	۵	Not Tested	
5	Receive and process Execution Report - Trade Outright.	٠	Not Tested	
REFR	Key: not tested comp	olete 🥚 j	pending 🗧 faile o	

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 (\rightarrow 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.

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is tes	S OT THE TEST: CON t could take up to several	minutes, Ple	Cross (C-Cross	s) order si indow during th	IDMISSION 1 e test. Closing wir	or On-Demand	Format uires to rerun the	test from step
Purpo	se							
The provide the	urpose of this test is to ver Committed Cross (C-Cros	ify that the (client system can subm	it a Request for	Cross Message a	ind process all Acknow	ledgements and	Fills according
-		.,.,,						
Desc	ription						Flag	Status
1	Submit a New Order Cross with a quantity greater than 10 on each side.					Not Tester		
2	Receive and process	Execution	Report - New Order	for buy side.			۲	Not Tester
3	Receive and process	Execution	Report - New Order	for sell side.				Not Tester
4	Receive and process	Execution	Report - Trade Outri	ght.				Not Teste
5	Receive and process	Execution	Report - Trade Outri	pht.				Not Teste

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:

Interv	ew Test Suite Test Case Post Certification Help		
Steps This tes	of the test: Committed Cross (C-Cross) Rejection for Pre-Registered Format could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the	test from step1.
Purpo	3¢		
The p	rpose of this test is to verify that the client system can receive and process an Committed Cross (C-Cross) Rejection messa	ge.	
Desc	iption	Flag	Status
1	Submit a New Order Cross with a quantity greater than 10 on each side.	۲	Not Tested
2	Receive and Process Business Reject.	٠	Not Tested
REFR	Key: not tested comp	olete 🥚	pending efailed

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 <u>New Order Cross</u> (35=s) with a quantity (\rightarrow 38-OrderQty) greater than 10 on each side.

2. Receive and Process <u>Business Reject</u> (35=j). back to top

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Interv	iew Test Suite Test Case Post Certification Help		
Steps	s of the test: Committed Cross (C-Cross) Rejection for On-Demand Format		
his tes Purpo The p	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires t se unose of this test is to verify that the client system can receive and process an Committed Cross (C-Cross) Rejection mas	o rerun the	test from step1.
Desc	iption	Flag	Status
1	Submit a New Order Cross with a quantity greater than 10 on each side.	٠	Not Tested
2	Receive and Process Business Reject.	۲	Not Tested
REFR	Key: not tested co	mplete 😑 j	pending efailed

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.

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		
teps of	the test: Cr	oss Order	Cancel for Pre-	Registered Format		
is test could	I take up to sever	ral minutes. Ple	ase do not close the win	dow during the test. Closing window/stopping test req	juires to rerun the f	est from step1.
Purpose						
The purpose returned to P	e of this test is to Resume Trading (verify that the c (i.e., unmatched	lient system can cancel (I RFC quantity remains a	Cross order side after the RFC process has complete as a resting order on one side of the book).	d and the instrume	int state has
Description	ı				Flag	Status
1 Su	bmit a New Ord	ler Cross with	a quantity greater than	10 on each side.		Not Tested
2 Re	ceive and proce	۲	Not Tested			
3 Re	ceive and proce	۲	Not Tested			
4 Re	ceive and proce	ess Execution	Reports - Trade Outrig	ht for buy side.	۵	Not Tested
5 Re	ceive and proce	ess Execution	Report - Trade Outrigh	t for sell side.		Not Tested
6 Su	bmit an Order C	ancel Reques	t message for the rem	aining quantity left on the sell side.	۲	Not Tested
7 Re	ceive and proce	ess Execution	Report - Cancel messa	age.	۲	Not Tested
				Key: 🔘 not tested	• complete	ending 😑 faile
EFRESH						
	•					

- 1. Submit a New Order Cross (35=s) with a quantity (\rightarrow 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

s tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test re-	quires to rerun the t	est from step
urpo	se		
he pi	urpose of this test is to verify that the client system can cancel Cross order side after the RFC process has complete ed to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).	ed and the instrume	int state has
esci	iption	Flag	Status
1	Submit a New Order Cross with a quantity greater than 10 on each side.	۲	Not Tested
2	Receive and process Execution Report - New Order for buy side.	۲	Not Tested
3	Receive and process Execution Report - New Order for sell side.		Not Tester
4	Receive and process Execution Reports - Trade Outright for buy side.	۲	Not Tested
5	Receive and process Execution Report - Trade Outright for sell side.	۲	Not Tested
6	Submit an Order Cancel Request message for the remaining quantity left on the sell side.	۲	Not Tested
7	Receive and process Execution Report - Cancel message.		Not Tested

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.
 - <u>iLink Order Mass Action Request by Market Segment ID for Pre-Registered / On-Demand Format</u>
 - 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. 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:

stest	could take up to several minutes. Please do not close the window during the test. Closing window/stopping to	est requires to rerun the t	est from step1
urpos	Se Income of this hash in to under that and once and include a name when it Order Mana Astica Decision(35–04) to and	ad weeking and as he bit	deal Comment
D.	rpose of this test is to verify that customer application can submit order mass Action Request(35=GA) to can	cel working orders by Ma	arket Segment
Descri	iption	Flag	Status
1	Over a iLink connection, send a Limit Day Order message for the selected dummy instrument.	۲	Not Tested
2	Receive and Process Execution Report - New Order.	۵	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.	۲	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.	۵	Not Tested
8	Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested

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).
- 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).
- 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.

ntervi	ew Test Suite Test Case Post Certification Help		
teps	of the test: iLink Order Mass Action Request by Market Segment ID for On	-Demand F	ormat
his test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	ires to rerun the	lest from step1
Purpo	se		
ID.	rpose of this test is to verify that customer application can submit Order Mass Action Request(35+CA) to cancel worl	king orders by Ma	arket Segment
Descr	iption	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
	Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Tested

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.

D To run the iLink Order Mass Action Request by Instrument Group test:

is test	s of the test. ILINK Order Mass Action Request by instrument Group for Pre-	ires to regun the	lest from sten
Purpo	se		
he Pu Group	urpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel wor	king orders by In	strument
Descr	iption	Flag	Status
1	Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.	۲	Not Tester
2	Receive and Process Execution Report - New Order.		Not Teste
3	Submit a second Limit Day Orders for instrument same as step 1.	۲	Not Teste
4	Receive and Process Execution Report - New Order.		Not Teste
5	Submit One Limit Day Orders for instrument different from step 1 of different instrument group.		Not Teste
6	Receive and Process Execution Report - New Order.		Not Teste
7	Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step 3.	^{1 &}	Not Teste
8	Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Teste
9	Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Teste
10	Receive and process Execution Report - Modify.		Not Teste

- 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).

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his test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step1
Purpo	50 Internet of this test is to weld, that surfaces and includes and subwit Order Mars Action Desuration - OAM to access wedden as	dava bu lav	in most
Group.	irpose of this test is to verify that customer application can submit Order Mass Action Request(55=0A) to cancel working or	ders by ins	arument
Descr	iption	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.	٠	Not Tested
3	Submit a second Limit Day Orders for instrument same as step 1.	٠	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.	٠	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

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.

D To run the iLink Order Mass Action Request by Instrument test:

Interv	riew	Test Suite	Test Case	Post Certification	Help		at fac Day D		-	
steps	ort	ne test: IL	Ink Order	Mass Action Re	quest	by instrume	nt for Pre-R	egistered	Forma	π
his test	could	take up to seve	ral minutes. Ple	ase do not close the win	dow during	the test. Closing	window/stopping	test requires to r	erun the	est from step1.
Purpo	se	of this loss is here		and the first second second		Hans Antine Dama		and we do a sud	and has been	
The PL	urpose	of this test is to	verity that custo	mer application can suc	mit Order	Mass Action Requ	est(35=CA) to ca	ncel working ord	ers by in:	strument.
Descr	iption								Flag	Status
1	Ove	r a iLink conn	ection, send a l	Limit Day Order mess	age for on	e of the selected	dummy instrum	ient.		Not Tested
2	Rec	eive and Proc	ess Execution	Report - New Order.					۵	Not Tested
3	Sub	mit a second l	Limit Day Orde	rs for instrument same	as step 1	l.			٠	Not Tested
4	Rec	eive and Proc	ess Execution	Report - New Order.					۵	Not Tested
5	Sub	mit One Limit	Day Orders for	instrument different fr	om step 1	l.			٠	Not Tested
6	Rec	eive and Proc	ess Execution	Report - New Order.					٠	Not Tested
7	Sub	mit Order Mas	s Action Requ	est (35=CA) message	by instrur	nent for orders su	ubmitted in step	1 & 3.	٠	Not Tested
8	Rec	eive and Proc	ess Order Mas	s Action Report (35=B	Z) - Accep	oted message.			٠	Not Tested
9	Sub	mit an Order (Cancel/Replace	Request for the orde	r submitte	d in step 5.			٠	Not Tested
10	Rec	eive and proc	ess Execution	Report - Modify.					۵	Not Tested
REFR	ESH						Key: 🏐 not	tested 🌘 comp	olete 🥚 p	bending \varTheta faile

- 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 from step 1.
- 6. Receive and Process Execution Report New Order (35=8, 39=0).
- 7. Submit Order Mass Action Request (35=CA) message by instrument 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).

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teps	s of the test: iLink Order Mass Action Request by Instrument for On-Demand F	Format	
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires	to rerun the t	est from step1
The P	are urpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel working	orders by Ins	trument.
Desc	iption	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

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.



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

s tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	o rerun the t	est from step
urpo	se		
he P 50=l	urpose of this test is to verify that customer application can submit Order Status Request (35=H) and receive Execution Re when obtaining status for the order.	port - Statu	s (35=8,
)esc	ription	Flag	Status
1	Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tester
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
	Receive and Process Everytion Report - Status (35=8.& 150=1)		Not Tester

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.

- 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. Send an Order Status Request (35=H) message for the order in step 1.
- 4. Receive and Process Execution Report Status (35=8 & 150=I).

On-Demand format screen

Intervi	iew Test Suite Test Case Post Certification	on Help		
iteps	of the test: iLink Order Status Requ	est for On-Demand Format		
his test	could take up to several minutes. Please do not close the	e window during the test. Closing window/stopping test requires	to rerun the	lest from step1.
Purpos The Pu 150=I)	se urpose of this test is to verify that customer application can when obtaining status for the order.	n submit Order Status Request (35=H) and receive Execution R	eport - Statu	s (35=8,
Descri	iption		Flag	Status
1	Over a iLink connection, send a Limit Day Order m	nessage using one of the selected dummy instruments.		Not Tested
2	Receive and Process Execution Report - New Ord	ier.	۲	Not Tested
3	Send an Order Status Request (35=H) message for	or the order in step 1.		Not Tested
4	Receive and Process Execution Report - Status (3	35=8 & 150=I).		Not Tested
REFRE	ESH	Key: 🏐 not tested 🛛 🔿 co	omplete 🔒	bending 😑 faile d

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.
 - <u>iLink Order Mass Status Request for all working orders for an instrument group for Pre-Registered /</u> On-Demand Format
 - <u>iLink Order Mass Status Request for all working orders for an instrument for Pre-Registered / On-Demand Format</u>
 - iLink Order Mass Status Request for all working orders for Pre-Registered / On-Demand Format
- 3. Click the **START TEST** button.

O 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:

	togratered Pornat		
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re	run the t	lest from step
he P	urpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Sta	tus Req	uest
CKING	wiedgement (35=8, 150=1) when obtaining status for all working order for an instrument group.		
Desc	ription	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.	۲	Not Tested
3	Submit a second Limit Day Order for different instrument that belongs to the same instrument group used at step 1.	٠	Not Tested
4	Receive and Process an Execution Report - Acknowledgement message.	٠	Not Tested
5	Send an Order Mass Status Request (35=AF) message for all working orders for the instrument group used at step 1.	٠	Not Tested
6	Receive and Process Execution Report - Status (35=8 & 150=I).	۲	Not Tested
7	Receive and Process Execution Report - Status (35=8 & 150=I).		Not Tested

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 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).

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teps n-De	of the test mand Forr	: iLink Order nat	Mass Status Re	quest for all working orders for an instru	iment	group fo
is test o	could take up to	several minutes. Ple	ase do not close the win	dow during the test. Closing window/stopping test requires to re	erun the t	est from step
'urpos 'he Pur	e pose of this test	is to verify that cust	omer application can sut	omit Order Mass Status Request (35=AF) and receive Order St	atus Reg	uest
cknow	ledgement (35=)	8, 150=I) when obta	ining status for all workin	g order for an instrument group.		
Descrij	ption				Flag	Status
1	Over a iLink c	onnection, send a	Limit Day Order mess	age using one of the selected dummy instruments.		Not Tested
2	Receive and F	Process Execution	Report - New Order.			Not Tester
3	Submit a seco step 1.	ond Limit Day Orde	er for different instrume	int that belongs to the same instrument group used at	٠	Not Tested
4	Receive and F	Process an Execut	ion Report - Acknowle	dgement message.	٠	Not Tester
5	Send an Orde step 1.	r Mass Status Re	quest (35=AF) messag	e for all working orders for the instrument group used at	٠	Not Tester
6	Receive and F	Process Execution	Report - Status (35=8	& 150=I).	٠	Not Tested
7	Receive and F	Process Execution	Report - Status (35=8	& 150=I).		Not Tester

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:

of the test: iLink Order Mass Status Request for all working orders for an inst tered Format	trument	for Pre-
could take up to several minutes. Please do not close the window during the test. Closing window stopping test requires to	o rerun the t	est from step
re rpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order vledgement (35=8, 150=1) when obtaining status for all working order for an instrument.	Status Req	uest
ption	Flag	Status
Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.		Not Tested
Receive and Process Execution Report - New Order.		Not Tested
Submit a second Limit Day Order using the same instrument used at step 1 increasing the price.	٠	Not Tester
Receive and Process an Execution Report - Acknowledgement message.		Not Tester
Submit an Order Mass Status Request (35=AF) message for all working orders for an instrument.		Not Teste
Receive and Process Execution Report - Status (35=8 & 150=1).		Not Tested
	of the test: ILink Order Mass Status Request for all working orders for an inst tered Format could take up to several minutes. Please do not close the window during the test. Closing window stopping test requires test repose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order wiedgement (35=8, 150=1) when obtaining status for all working order for an instrument. iption Over a ILink connection, send a Limit Day Order message using one of the selected dummy instruments. Receive and Process Execution Report - New Order. Submit a second Limit Day Order using the same instrument used at step 1 increasing the price. Receive and Process an Execution Report - Acknowledgement message. Submit an Order Mass Status Request (35=AF) message for all working orders for an instrument.	of the test: iLink Order Mass Status Request for all working orders for an instrument tered Format could take up to several minutes. Please do not close the window during the test. Closing window stopping test requires to rerun the format sec urpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Requedgement (35=8, 150=1) when obtaining status for all working order for an instrument. iption Flag Over a ILink connection, send a Limit Day Order message using one of the selected dummy instruments. Image: Construment of the selected dummy instruments. Receive and Process Execution Report - New Order. Image: Construment due to the selected dummy instruments. Submit a second Limit Day Order using the same instrument used at step 1 increasing the price. Image: Construment due to the selected dummy instrument. Submit an Order Mass Status Request (35=AF) message for all working orders for an instrument. Image: Construment due to the selected dummy instrument.

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).

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On-Demand format screen

teps ema is test	of the test: iLink Order Mass Status Request for all working orders for an ins nd Format could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires	to rerun the f	for On-
Purpor	5e		
The Pu Acknow	rpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Orde vledgement (35=8, 150=1) when obtaining status for all working order for an instrument.	r Status Req	uest
Descri	iption	Flag	Status
1	Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments.	٠	Not Tested
2	Receive and Process Execution Report - New Order.	٠	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.	٠	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
	Receive and Process Execution Report - Status (35=8 & 150=1)		Not Tested

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:

Steps	of the test: iLink Order Mass Status Request for all working orders for Pre-	Registere	d Format
nis test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requir	es to rerun the	test from step
Purpo	e		
The Pu Ackno	rpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive O vledgement (35=8, 150=1) when obtaining status for all working order.	rder Status Req	uest
Descr	ption	Flag	Status
1	Over a iLink CGW connection, send a Limit Day Order message using one of the selected dummy instruments.	٠	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:	complete 😑	oending 😑 fail
REFR	SH	Comprete 🥥	senaing

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 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. 2. Receive and Process an Execution Report - Acknowledgement (35=8, 39=0) message. 3. 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. 5. Send an Order Mass Status Request (35=AF) message for all working orders. 6. Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message. 7. Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message. back to top On-Demand format screen Test Suite Test Case Post Certification Help Interview 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=1) when obtaining status for all working order. Description Status Flag Over a iLink CGW connection, send a Limit Day Order message using one of the selected dummy 1 Not Tested ۲ instruments. Receive and Process an Execution Report - Acknowledgement message Not Tested 2 ۲ 3 Submit a second Limit Day Order for an instrument different than step 1 ۲ Not Tested 4 Receive and Process an Execution Report - Acknowledgement message ۲ Not Tested Send an Order Mass Status Request (35=AF) message for all working orders 5 ۲ Not Tested Receive and Process an Order Status Request Acknowledgement (35=8 & 150=I) message 6 Not Tested Receive and Process an Order Status Request Acknowledgement (35=8 & 150=1) message 7 Not Tested

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.

Key:

not tested
complete
pending
failed

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.

0	Note:
lf a te	est is not proceeding to the next step, clicking the Refresh button (REFRESH) below the test steps may resolve
the is	sue.

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

D To run the Mass Order Status Request functionality test for a particular market segment test:

s tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	est from step
urpo	36		
he p lequ	urpose of this test is to verify that client system customer application can submit Order Mass Status Request (35=AF) and re st Acknowledgement (35=8, 150=1) when obtaining status for all working order for a specific market segment.	ceive Orde	er Status
esc	ription	Flag	Status
1	Over an iLink connection, submit a limit day order for the selected instrument on segment 99.		Not Teste
2	Receive and Process Execution Report - New Order.		Not Teste
3	Using the same instrument, submit a second limit day order.	۲	Not Teste
4	Receive and Process an Execution Report - Acknowledgement message.	۲	Not Teste
5	Submit Order Status Request (35=AF) message with tag 585-MassStatusReqType=100 for all orders for a specific Market Segment.	٠	Not Teste
6	Receive and Process Execution Report - Status (35=8 & 150=I).		Not Teste
7	Receive and Process Execution Report - Status (35=8 & 150=1).		Not Teste

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 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.
- 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 <u>Execution Report Status</u> (35=8 & 150=I). On-Demand format screen

is test (could take up to seve	ral minutes. Plea	ise do not close the win	fow during the test. Ci	osing window/stopping test requires to	rerun the	lest from step
Purpos	e						
The pur Reques	pose of this test is to t Acknowledgement (verify that client 35=8, 150=I) wh	system customer applic en obtaining status for a	ation can submit Orde Il working order for a s	r Mass Status Request (35=AF) and re specific market segment.	eceive Ord	er Status
Descrip	ption					Flag	Status
1	Over an iLink con	nection, submit	a limit day order for th	e selected instrumer	nt on segment 99.		Not Teste
2	Receive and Proc	ess Execution	Report - New Order.				Not Teste
3	Using the same in	strument, subr	nit a second limit day o	rder.			Not Teste
4	Receive and Proc	ess an Executi	on Report - Acknowled	igement message.			Not Teste
5	Submit Order Stat specific Market Se	us Request (3) igment.	5=AF) message with to	g 585-MassStatusR	eqType=100 for all orders for a		Not Teste
6	Receive and Proc	ess Execution	Report - Status (35=8	& 150=I).			Not Teste
7	Receive and Proc	ess Execution	Report - Status (35×8	& 150=I).		0	Not Teste

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.

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).

Intervi	ew Test Suite Test Case	Post Certification	Help								
Steps	of the test: Quote Requ	lest Test for Pre-	Regis	istere	ed Fo	rmat					
'his test	could take up to several minutes. Ple	ease do not close the wind	dow duri	ring the	test. Cic	osing win	dow/sto	pping test	requires to	rerun the	test from step1.
The pu Market	se rpose of this test is to verify that the Data message.	client system can submit a	a Quote I	e Reque	est and re	eceive an	d proce	ss the Qu	Jote Acknow	fedgemen	t and RFQ
Descr	iption									Flag	Status
1	Over an iLink connection, subm	it a Quote Request for t	he instr	trument	t.						Not Tested
2	Receive and process Request f	or Quote Acknowledgm	ent.								Not Tested
REFR	ESH						Key:	not tes	ited 🌒 com	plete 😑	pending 😑 faile d

Interview	Test Suite	Test Case	Post Certification	Help						
teps of	the test: Qu	lote Requ	est Test for On-	Demar	d Format					
his test cou	ld take up to sever	al minutes. Plea	ase do not close the win	dow during	the test. Closin	g window	stopping	test require	es to rerun the	test from step
Purpose										
The purpos Market Dat	e of this test is to a message.	verify that the cl	lient system can submit	a Quote R	equest and recei	ive and p	ocess the	Quote Ac	knowledgemen	t and RFQ
The purpos Market Dat	e of this test is to a message.	verify that the cl	ient system can submit	a Quote R	equest and recei	ive and p	ocess the	Quote Ad	knowledgemen	t and RFQ
The purpos Market Dat	e of this test is to a message.	verify that the cl	ient system can submit	a Quote R	equest and recei	ive and p	ocess the	Quote Ac	Flag	status
Descriptic	e of this test is to a message. m ver an iLink conn	ection, submit	ient system can submit	a Quote R the instru	equest and recei	ive and p	ocess the	Quote Ac	Flag	Status Not Tested
Description 1 0 2 R	e of this test is to a message. wn ver an iLink conn eceive and proce	verify that the cl vection, submit	ient system can submit a Quote Request for r Quote Acknowledgm	a Quote R the instru nent.	equest and recei	ive and p	ocess the	Quote Ac	Flag	Status Not Tested

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.

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:

teps	of the test: Pre-registr	ation of administ	rative informat	tion in Service Gateway	for Pre-	
egis	tered Format					
his test	could take up to several minutes. P	lease do not close the win	dow during the test. Ci	osing window/stopping test requires t	to rerun the t	est from step 1
The pu Definiti note fo	rpose of this test is to verify the clie on Request messages and Party Do r this test the session sequence nur	nt system can properly co tails List Request messay nbers will be reset to one.	nnect to Order Entry Se ges and submit an orde	ervice Gateway (OESGW) for submitt or with the pre-registered administration	ing both Par ve informatio	ty Details n. Please
Descri	ption				Flag	Status
1	Sequence numbers have been connection IP, customer sends	reset to simulate the be the Negotiate message	ginning of the week. to initiate a connecti	Over a Service Gateway on.	٠	Not Tested
2	Receive and process Negotiati	on Response.			۲	Not Tested
3	Submit an Establish message	to bind connection with	Service Gateway.			Not Tested
4	Receive and process Establish	ment Acknowledgment.			۲	Not Tested
5	Submit a Party Details Definition	on Request (35=CX) me	ssage to Service Gat	teway.	۵	Not Tested
6	Receive and process Party De	tails Definition Request	Acknowledgment.			Not Tested
7	Submit a Party Details List Rec	quest (35=CF) message	to Service Gateway.		۲	Not Tested
				the Dataila List Depart received		Not Tested

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.

Note:

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

V 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.

			est from step
urpo	3¢		
he p	urpose of this test is to verify the client system can submit Cancel on Behalf using Order Cancel Request message.		
or the	e purposes of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes on of "On-Rehalf Sendercomp" is the illink session that will be submitting the cancel requests	s will be ca	inceled. The
e d'ill	where the convertence is the runn assault that will be additioning the callest requests.		
Desc	ription	Flag	Status
	Over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a Day Limit Order		Not Testa
1	message. Receive and process Execution Report - New Order message (35=8, 39=0).		NOT leste
	Over the selected On-Behalf Sendercomp, submit an Order Cancel Request to cancel the order in Step 1.		Not Teste
2			
2	Quer the relected On Dehalf Condercome receive and presses Everytion Penet - Cancel message		Mat Tasta
2 3	Over the selected On-Behalf Sendercomp, receive and process Execution Report - Cancel message.	٠	Not Teste

 Over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a <u>Day Limit Order</u> [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	
1			

	of the test: Cancel on Behalf using Order Cancel Request for On-Demand Form	nat	
is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the t	est from step1
Purpo			
he pu	rpose of this test is to verify the client system can submit Cancel on Behalf using Order Cancel Request message.		
or the	purposes of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes on of "On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.	will be ca	nceled. The
Descr	ption	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).	۵	Not Tested
2	Over the selected On-Behalf Sendercomp, submit an Order Cancel Request to cancel the order in Step 1.	٠	Not Tested
3	Over the selected On-Behalf Sendercomp, receive and process Execution Report - Cancel message.	۲	Not Tested
	Over the Original Sendercomp, receive and process Execution Report - Cancel message (35=8, 39=4).	۲	Not Tested
4			

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.
 - <u>Cancel on Behalf using Order Mass Action Request by Market Segment ID for Pre-Registered / On-Demand Format</u>
 - <u>Cancel on Behalf using Order Mass Action Request by Instrument Group for Pre-Registered / On-Demand Format</u>
 - <u>Cancel on Behalf using Order Mass Action Request by Instrument for Pre-Registered / On-Demand</u>
 <u>Format</u>
- 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.

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.

s test	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test require	s to rerun the	test from step
urpo	36		
he pur rders or the efinit	urpose of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request(3 s by Market Segment ID. e purposes of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Qu ion of "On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.	5=CA) to cano	cel working anceled. The
)esci	ription	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).	٠	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).	t 🍙	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.	۵	Not Tested
4	Over the <u>selected On-Behalf Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted message.	۵	Not Tested
_	Over the Original Sendercomp, receive and process Order Mass Action Report (35=BZ) - Accepted		Not Tester

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).

- Over the selected On-Behalf Sendercomp, send an <u>Order Mass Action Request</u> (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.

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the test: Cancel on Behalf using Order Mass Action Request by Market Segn Format Itake up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to re of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request(35=CA riket Segment ID. oses of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes 'On-Behalf Sendercomp' is the iLink session that will be submitting the cancel requests.	erun the t A) to canc will be ca	D for On- test from step1. cel working anceled. The Status
take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to in of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request(35=CA inket Segment ID. coses of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes 'On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.	erun the t A) to cand will be ca	test from step1.
of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request(35=C4 rket Segment ID. oses of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes 'On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.	A) to cand will be ca	cel working anceled. The Status
of this test is to verify that customer application can submit Cancel on Behalf using Order Mass Action Request(35=C4 arket Segment ID. oses of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes 'On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.	A) to cand will be ca Flag	anceled. The
er an Original Sendercomp (Not the selected On-Behalf SenderComp), send a Limit Day Order	Flag	Status
ar an Original Sendercomp (Not the selected On-Behalf SenderComp), send a Limit Day Order		6
ssage for the selected dummy instrument. Receive and process Execution Report - New Order (35=8, :0).	٠	Not Tested
er the <u>Original Sendercomp</u> , send another Limit Day Order message for the selected dummy instrument. ceive and process Execution Report - New Order (35=8, 39=0).	٠	Not Tested
er the <u>selected On-Behalf Sendercomp</u> , send an Order Mass Action Request (35=CA) by Market gment ID to cancel all <u>Original Sendercomp's</u> orders.	٠	Not Tested
er the <u>selected On-Behalf Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - cepted message.	٠	Not Tested
er the <u>Original Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted ssage (35=BZ, 1375=1).	٠	Not Tested
	o), r the <u>Original Sendercomp</u> , send another Limit Day Order message for the selected dummy instrument. eive and process Execution Report - New Order (35=8, 39=0). r the <u>selected On-Behalf Sendercomp</u> , send an Order Mass Action Request (35=CA) by Market ment ID to cancel all <u>Original Sendercomp's</u> orders. r the <u>selected On-Behalf Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - epted message. r the <u>Original Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - epted message. r the <u>Original Sendercomp</u> , receive and process Order Mass Action Report (35=BZ) - Accepted isage (35=BZ, 1375=1). Key: <u>●</u> not tested ● comp	0). r the Original Sendercomp, send another Limit Day Order message for the selected dummy instrument. eive and process Execution Report - New Order (35=8, 39=0). • r the selected On-Behalf Sendercomp, send an Order Mass Action Request (35=CA) by Market ment ID to cancel all Original Sendercomp's orders. • r the selected On-Behalf Sendercomp, receive and process Order Mass Action Report (35=BZ) - epted message. • r the Original Sendercomp, receive and process Order Mass Action Report (35=BZ) - epted message. • r the Original Sendercomp, receive and process Order Mass Action Report (35=BZ) - epted message. • r the Original Sendercomp, receive and process Order Mass Action Report (35=BZ) - Accepted (35=BZ, 1375=1). •

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.

eps	s of the test: iLink Order Mass Action Request by Instrument Group for Pre-Regi	stered	Format
s tes	I could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r se	erun the t	est from step
he Poiroup	urpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel working ord	lers by Ins	trument
)esci	iption	Flag	Status
1	Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Teste
2	Receive and Process Execution Report - New Order.	۲	Not Teste
3	Submit a second Limit Day Orders for instrument same as step 1.		Not Teste
4	Receive and Process Execution Report - New Order.		Not Teste
5	Submit One Limit Day Orders for instrument different from step 1 of different instrument group.		Not Teste
6	Receive and Process Execution Report - New Order.		Not Teste
7	Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3.	٠	Not Teste
8	Receive and Process Order Mass Action Report (35=BZ) - Accepted message.		Not Teste
9	Submit an Order Cancel/Replace Request for the order submitted in step 5.		Not Teste
10	Receive and process Execution Report - Modify.		Not Teste

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-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).
- Submit One Limit Day Order [35=D (tag 40-OrdType=2, tag 59-TimeInForce=0)] for instrument different from step 1 of different instrument group.
- 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.

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On-Demand format test

s test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	erun the t	est from step
urpo			
roup	urpose of this test is to verify that customer application can submit Order Mass Action Request(55=CA) to cancel working ord	iers by Ins	arument
)escr	iption	Flag	Status
1	Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument.		Not Tester
2	Receive and Process Execution Report - New Order.	٠	Not Teste
3	Submit a second Limit Day Orders for instrument same as step 1.	۲	Not Teste
4	Receive and Process Execution Report - New Order.	۲	Not Teste
5	Submit One Limit Day Orders for instrument different from step 1 of different instrument group.	۲	Not Teste
6	Receive and Process Execution Report - New Order.	۲	Not Teste
7	Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3.	٠	Not Teste
8	Receive and Process Order Mass Action Report (35=BZ) - Accepted message.	۲	Not Teste
9	Submit an Order Cancel/Replace Request for the order submitted in step 5.	۲	Not Teste
10	Receive and process Execution Report - Modify.		Not Teste

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.

V 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.

Steps of	f the test: iLi	ink Order I	Mass Action Re	quest by Instrument for Pre-Regis	tered Forma	at lest from step:
Purpose The Purpo	ose of this test is to	verify that custo	mer application can sub	mit Order Mass Action Request(35=CA) to cancel w	orking orders by In	strument.
Descripti	on				Flag	Status
1 0	over a iLink conne	ection, send a l	imit Day Order messa	age for one of the selected dummy instrument.	۲	Not Tested
2 F	Receive and Proce	ess Execution I	Report - New Order.		۲	Not Tested
3 S	Submit a second L	imit Day Orde	rs for instrument same	e as step 1.	۲	Not Tested
4 F	Receive and Proce	ess Execution I	Report - New Order.		۲	Not Tested
5 S	Submit One Limit I	Day Orders for	instrument different fr	rom step 1.	۲	Not Tester
6 F	Receive and Proce	ess Execution I	Report - New Order.		۲	Not Tested
7 S	Submit Order Mas	s Action Reque	est (35=CA) message	by instrument for orders submitted in step1 & 3.	۲	Not Tested
8 F	Receive and Proce	ess Order Mas	s Action Report (35=B	Z) - Accepted message.	۲	Not Tester
9 S	Submit an Order C	cancel/Replace	Request for the orde	r submitted in step 5.	۲	Not Tester
10 F	Receive and proce	ess Execution I	Report - Modify.			Not Tested
REFRES	H			Key: 🔘 not tested	e complete	l pending 🔵 fa

- 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 instrument different from step 1.
- 6. Receive and Process Execution Report New Order (35=8, 39=0).
- 7. Submit Order Mass Action Request (35=CA) message by instrument 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 <u>Execution Report Modify</u>. back to top

On-Demand format screen

Steps	of the test: iLink Order Mass Action Request by Instrument for On-Demand F	ormat	
his test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires	to rerun the t	lest from step1
The Po	se irpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel working	orders by Ins	trument.
Descr	iption	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

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.
 - <u>Cancel on Behalf by Quote Cancellation by Cancel All Quotes without Mass Quote Block for Pre-</u> Registered / On-Demand Format
 - <u>Cancel on Behalf by Quote Cancellation by Cancel All Quotes with Mass Quote Block for Pre-</u> Registered / On-Demand Format
 - <u>Cancel on Behalf by Quote Cancellation by Cancel All Quotes with Mass Quote Unblock for Pre-</u> Registered / On-Demand Format
- 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.

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.

uot	s of the test: Cancel on Behalf using Quo e Block for Pre-Registered Format	te Cancellation by Cancel All Quotes wi	ithout	Mass
is ies	a could take up to several minutes. Please do not close the wind	tow during the test. Closing windowstopping test requires to the	erun me i	est from step i
The n	urnose of this test is to verify that the client system can Cancel .	on Behalf using cancel all resting quotes without Mass Quote F	Block and	receive and
proces	ss a Quote Cancel Acknowledgement, including an instrument/i	istrument group with no resting quotes.	bioon and	looono and
For the	e purposes of this test, the definition of an "Original Sendercom ion of "On-Behalf Sendercomp" is the iLink session that will be	p" represents the iLink session whose orders or Mass Quotes submitting the cancel requests.	will be ca	nceled. The
elect	ted Instrument(s):	Unlock		
	Category	IP	I	Port
	Incremental Feed A			
	Incremental Feed B	100 C 10 C		
	Snapshot MBP	100 C 10 C 10		
	Snapshot MBO			
	Instrument Replay	100 C 10 C 10		
	TCP Replay			
	Category	Link		
	Templates File:	templates FixBinary.xml		
	Press the Start Test button to start or restart a Test. Please	do not press the Start Test button	ST	ART TEST
Note: Ingain	I VOU ALE CULLENUV LUDITINO TOIS LESI.			Not Dunning
lote: Igain	n you are currently running this test.		Test	Not Running
lote: igain Desci	ription		Test Flag	Status
Note: again Desci	ription Over an <u>Original Sendercomp</u> (Not the <u>selected On-F</u> and process Mass Quote Acknowledgement (35=b, 297	Behalf SenderComp), submit a Mass Quote. Receive '=0).	Flag	Status Not Tested
Note: Ingain Desc 1	ription Over an <u>Original Sendercomp</u> (Not the <u>selected On-F</u> and process Mass Quote Acknowledgement (35=b, 297 Over the <u>selected On-Behalf Sendercomp</u> , submit a 0	Behalf SenderComp), submit a Mass Quote. Receive =0). Quote Cancel All message without Mass Quote Block.	Test	Status Not Tested Not Tested
lote: Igain Desc 1 2 3	ription Over an <u>Original Sendercomp</u> (Not the <u>selected On-F</u> and process Mass Quote Acknowledgement (35=b, 297 Over the <u>selected On-Behalf Sendercomp</u> , submit a G Over the <u>selected On-Behalf Sendercomp</u> , receive an	Behalf SenderComp), submit a Mass Quote. Receive '=0). Quote Cancel All message without Mass Quote Block. Ind process Quote Cancel Acknowledgement.	Test	Status Not Tested Not Tested Not Tested
lote: gain)esc 1 2 3 4	ription Over an <u>Original Sendercomp</u> (Not the <u>selected On-F</u> and process Mass Quote Acknowledgement (35=b, 297 Over the <u>selected On-Behalf Sendercomp</u> , submit a G Over the <u>selected On-Behalf Sendercomp</u> , receive ar Over the <u>Original Sendercomp</u> , receive and process G	Behalf SenderComp), submit a Mass Quote. Receive (=0). Quote Cancel All message without Mass Quote Block. Ind process Quote Cancel Acknowledgement. Quote Cancel Acknowledgement (35=b, 297=4).	Test	Status Not Tested Not Tested Not Tested Not Tested

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 <u>Quote Cancel</u> (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 <u>Quote Cancel Acknow-ledgement</u> (35=b, 297=1,3,4,100).
- 5. Over the Original (tag 9937-OrigOrderUser) Sendercomp, receive and process a <u>Quote Cancel Acknowledgement</u> (35=b, 297=1).

tervi	ew Test Suite	Test Case	Post Certification	Help			
eps uote	of the test: C Block for On	ancel on E -Demand I	Behalf using Qu Format	ote Cancella	ation by Cancel All Quotes	without	Mass
urpo	se						
he pu	rpose of this test is to	verify that the o	lient system can Cance	l on Behalf using o	ancel all resting quotes without Mass Qu	ote Block and	d receive and
or the efinition	purposes of this test on of "On-Behalf Sen	, the definition o dercomp" is the	f an "Original Sendercon iLink session that will be	mp" represents the e submitting the ca	iLink session whose orders or Mass Qu ncel requests.	otes will be ca	anceled. The
lecte	ed Instrument(s):			Unic	ick		
		Category			IP		Port
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	Ir	Cremental Fee	10 B				
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		Shapshot MB	0				
	I	nstrument Rep	lay				
		тсе керіау					-
	Cate	egory			Link		
	Templa	ites File:			templates FixBinary.xml		
ote: I gain i	Press the Start Test if you are currently r	button to start running this tes	or restart a Test. Pleas st.	e do not press th	e Start Test button	S Tes	TART TEST t Not Runnin
escr	iption					Flag	Status
1	Over an Original and process Mas	Sendercomp s Quote Ackno	(Not the selected On wledgement (35=b, 29	-Behalf Sender(97=0).	<u>Comp</u>), submit a Mass Quote. Receiv	e 🍥	Not Teste
·	Over the selected	d On-Behalf S	endercomp, submit a	Quote Cancel A	II message without Mass Quote Block	. 🔘	Not Teste
2		d On-Behalf S	endercomp, receive a	and process Quo	te Cancel Acknowledgement.		Not Teste
2	Over the selected	a on bonan o					

COB using Quote Cancellation by Cancel All Quotes with Mass Quote Block for Pre-Registered / On-Demand Format test

V 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.

eps lock	of the test: Cancel on for Pre-Registered Fo	Benaif using Qu prmat	Jote Cancellation by Cancel All Quotes w		ss Quote
5 1051	could take up to several minutes.	Flease do not close the w	indow during the test. Closing window/stopping test requires to r	ierun me i	est nom step
urpo	se				
ne pu oces	rpose of this test is to verify that th s a Quote Cancel Acknowledgeme	ne client system can Canc ent, including an instrumer	el on Behalt using cancel all resting quotes with Mass Quote Blo it/instrument group with no resting quotes.	ock and re	ceive and
or the finiti	purposes of this test, the definitio on of "On-Behalf Sendercomp" is t	n of an "Original Senderco the iLink session that will b	omp" represents the iLink session whose orders or Mass Quotes be submitting the cancel requests.	s will be ca	nceled. The
lecte	ed Instrument(s):		Unlock		
	Categor	у	IP	F	Port
	Incremental F	Feed A	100 C 100 C		
	Incremental F	Feed B			
	Snapshot M	MBP			
	Snapshot N	//BO			
	Instrument R	Replay			
	TCP Repl	lay			
	Category		Link		
	Templates File:		templates FixBinary.xml		
ote: I gain i	Press the Start Test button to sta f you are currently running this	art or restart a Test. Plea test.	se do not press the Start Test button	SI	ART TEST
				Test	Not Runnir
)escr	iption			Flag	Status
	Prior to hitting Start Test, plea	ase ensure vour Sender	comp is not Block for Mass quote. After starting the test		
1	over an Original Sendercom and process Mass Quote Ack	np (Not the selected On nowledgement (35=b, 2	<u>-Behalf SenderComp</u>), submit a Mass Quote. Receive (97=0).	٠	Not Teste
2	Over the selected On-Behalt	f Sendercomp, submit	a Quote Cancel All message with Mass Quote Block.	٢	Not Teste
3	Over the selected On-Behalt	f Sendercomp, receive	and process Quote Cancel Acknowledgement.	٢	Not Teste
Ŭ					

Prior to selecting Start Test, ensure your Sendercomp is not configured to *Block for Mass quote*.

- 1. After starting the test, 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).
- 3. Over the selected On-Behalf Sendercomp, submit a <u>Quote Cancel</u> (35=Z) All (tag 298-QuoteCancelType=4) message with *Mass Quote Block*.
- 4. Over the selected On-Behalf Sendercomp (tag 2807-CancelText), receive and process <u>Quote Cancel Acknow-ledgement</u> [35=b (tag 297=1,3,4,100)].
- 5. Over the Original Sendercomp (tag 9937-OrigOrderUser), receive and process <u>Quote Cancel Acknowledgement</u> [35=b (tag 297=4)].

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COB using Quote Cancellation by Cancel All Quotes with Mass Quote Unblock for Pre-Registered / On-Demand Format test

D 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.

Selec	ted Instrument(s):		Unlock			
Instru	ment(s):	Select Instrument(s) - Chanr	nel 🗸	Select		
		Select Instrument(s) - Channel		_		
Intervi	ew Test Suite Tes	st Case Post Certification Help				
Steps Unblo	of the test: Canco ock for Pre-Regist could take up to several mi	el on Behalf using Quote Ca ered Format nutes. Please do not close the window dur	ancellation by Cancel	All Quotes with ping test requires to rer	h Mas	est from step1.
Purpo	se					
The pu proces	rpose of this test is to verify s a Quote Cancel Acknowle	that the client system can Cancel on Beh doement, including an instrument/instrume	alf using cancel all resting quotes ent group with no resting quotes.	with Mass Quote Block	and rec	eive and
For the definiti	e purposes of this test, the d on of "On-Behalf Sendercor	efinition of an "Original Sendercomp" repr np" is the iLink session that will be submitt	esents the iLink session whose or ing the cancel requests.	ders or Mass Quotes w	ill be ca	nceled. The
Select	ed Instrument(s):		Unlock			
Select	ed Second Instrument(s):	Unlock			
	C	ategory	IP		F	Port
	Increm	ental Feed A				
	Increm	ental Feed B				
	Snap	oshot MBP				
	Snap	shot MBO				
	Instrur	nent Replay				
	IC	P Replay			_	
	Category		Link			
again	if you are currently runnin	ing this test.	r press the start rest button		Test	Not Running
Descr	iption				Flag	Status
1	Prior to hitting Start Tes over the <u>selected Orig</u>	t, please ensure your Sendercomp is r inal Sendercomp, submit a Mass Quo	not Block for Mass quote. After s	starting the test,	٠	Not Tested
2	Over the selected Orig	jinal Sendercomp, receive and proces	ss Mass Quote Acknowledgeme	ent.	٠	Not Tested
3	Over the <u>selected Orig</u> instrument group than	jinal <u>Sendercomp</u> , submit a second N what was used in the first Mass Quote.	lass Quote with quotes using a	different	٠	Not Tested
4	Over the selected Orig	jinal Sendercomp, receive and proces	ss Mass Quote Acknowledgeme	ent.	٠	Not Tested
5	Over the <u>On-Behalf Se</u> message with Mass Qu	endercomp (Not the <u>selected Original</u> lote Block. Receive and process Quote	I <u>SenderComp</u>), submit a Quot e Cancel Acknowledgement (35	te Cancel All =b, 297=4).	٠	Not Tested
6	Over the Original Sen	dercomp, receive and process Quote (Cancel Acknowledgement.		٠	Not Tested
7	Over the <u>selected Orig</u> Step 1 with Mass Quot	<u>jinal Sendercomp</u> , submit a Mass Qu e Unblock.	ote using the same instrument	group used in	٠	Not Tested
8	Over the selected Orig	jinal Sendercomp, receive and proces	ss Mass Quote Acknowledgeme	ent.	٠	Not Tested
9	Over the <u>selected Orig</u> Step 3 with Mass Quot	<u>jinal Sendercomp</u> , submit a Mass Qu e Unblock.	ote from the same instrument g	roup used in	٠	Not Tested
10	Over the selected Orio	ainal Sendercomp, receive and proces	ss Mass Quote Acknowledgeme	ent.		Not Tested
1 1		<u></u> ,	-		-	

- 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 <u>Mass Quote</u> 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).
- Over the On-Behalf Sendercomp (Not the selected Original SenderComp), submit a <u>Quote Cancel</u> (35=Z) All (tag 298-QuoteCancelType=4) message with <u>Mass Quote Block</u>.
- 6. Receive and process Quote Cancel Acknowledgement [35=b (tag 297-QuoteStatus=4)].
- 7. Over the Original Sendercomp (tag 9937-OrigOrderUser), receive and process <u>Quote Cancel Acknowledgement</u> (35=b).
- 8. Over the selected Original Sendercomp, submit a <u>Mass Quote</u> (35=i) using the same instrument group used in Step 1 with <u>Mass Quote Unblock</u>.
- 9. Over the selected Original Sendercomp, receive and process Mass Quote Acknowledgement (35=b),
- 10. Over the selected Original Sendercomp, submit a <u>Mass Quote</u> 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),

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eps	s of the test: Cancel on	Behalf using Que	ote Cancellation by Cancel All Quotes w	ith Ma	ss Quote
DIC	DCK for On-Demand For	mat	day, during the test. Classics window (stanning test convince to	come the i	la at from store
stest	t could take up to several minutes. F	rease do not close the win	dow during the test. Closing window/stopping test requires to	rerun ine i	test from step
urpo	se		Bahalfunia analali mafaa malaa jila kaa Quala Di		
oces or the	urpose of this test is to verify that the ss a Quote Cancel Acknowledgement e purposes of this test, the definition	e client system can Cancel nt, including an instrument/ of an "Original Sendercon	i on Benair using cancel all resting quotes with Mass Quote bio finstrument group with no resting quotes. mp" represents the Link session whose orders or Mass Quotes	оск and re s will be ca	ceive and anceled. The
miniti	ion of "On-Benait Sendercomp" is tr	ie illink session that will be	submitting the cancel requests.		
lecte	ed Instrument(s):		Unlock		
lecte	ed Second Instrument(s):		Unlock		
	Category	1	IP		Port
	Incremental F	eed A	100 C 100 C		
	Incremental F	eed B			
	Snapshot N	BP			
	Snapshot M	BO			
	Instrument R	eplay			
	TCP Repla	ay			
	Category		Link		
	Templates File:		templates FixBinary.xml		
ote: ain	Press the Start Test button to sta if you are currently running this t	rt or restart a Test. Pleas test.	e do not press the Start Test button	S Test	TART TEST t Not Runni Status
ote: gain escr	Press the Start Test button to sta if you are currently running this t	rt or restart a Test. Pleas est.	e do not press the Start Test button	S Test Flag	TART TEST t Not Runnin Status
ote: jain escr	Press the Start Test button to sta if you are currently running this t ription Prior to hitting Start Test, pleas over the <u>selected Original Se</u>	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma	e do not press the Start Test button omp is not Block for Mass quote. After starting the test, ass Quote.	Flag	TART TEST t Not Runnin Status Not Teste
ote: gain escr 1	Press the Start Test button to sta if you are currently running this t ription Prior to hitting Start Test, pleas over the <u>selected Original Se</u> Over the <u>selected Original Se</u>	rt or restart a Test. Pleas est. se ensure your Senderco <u>indercomp</u> , submit a Ma endercomp, receive and	e do not press the Start Test button omp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement.	Flag	TART TEST t Not Runnin Status Not Teste Not Teste
ote: jain escr 1 2 3	Press the Start Test button to sta if you are currently running this t ription Prior to hitting Start Test, pleas over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> instrument group than what w	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, receive and endercomp, submit a se as used in the first Mass	e do not press the Start Test button omp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote.	Flag	IART TEST t Not Runnin Status Not Teste Not Teste
ote: gain 1 2 3 4	Press the Start Test button to sta if you are currently running this t ription Prior to hitting Start Test, pleas over the <u>selected Original Se</u> Over the <u>selected Original Se</u> instrument group than what we Over the <u>selected Original Se</u>	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, receive and endercomp, submit a se as used in the first Mass endercomp, receive and	e do not press the Start Test button omp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote. d process Mass Quote Acknowledgement.	Flag	IART TEST t Not Runnin Status Not Teste Not Teste Not Teste
ote: gain 1 2 3 4 5	Press the Start Test button to sta if you are currently running this t ription Prior to hitting Start Test, plea: over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> instrument group than what wi Over the <u>selected Original Se</u> Over the <u>selected Original Se</u>	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, receive and endercomp, submit a se as used in the first Mass endercomp, receive and omp (Not the <u>selected C</u> ock. Receive and proces	e do not press the Start Test button pomp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote. d process Mass Quote Acknowledgement. Driginal SenderComp), submit a Quote Cancel All s Quote Cancel Acknowledgement (35=b, 297=4).	Flag Generation Flag Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag Generation Flag	ART TEST t Not Runni Status Not Teste Not Teste Not Teste Not Teste
ote: gain 1 2 3 4 5 6	Press the Start Test button to sta if you are currently running this to ription Prior to hitting Start Test, pleas over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> instrument group than what we Over the <u>selected Original Se</u> Over the <u>original Senderco</u> Over the <u>Original Senderco</u>	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, submit a se as used in the first Mass endercomp, receive and port (Not the <u>selected C</u> pock. Receive and process ap, receive and process	e do not press the Start Test button pomp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote. d process Mass Quote Acknowledgement. Driginal SenderComp), submit a Quote Cancel All s Quote Cancel Acknowledgement (35=b, 297=4). Quote Cancel Acknowledgement.	Flag Generation Flag Flag Generation Flag	IART TEST t Not Runnin Status Not Teste Not Teste Not Teste Not Teste Not Teste
ote: gain 1 2 3 4 5 6 7	Press the Start Test button to sta if you are currently running this t if you are currently running this t Prior to hitting Start Test, pleat over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> instrument group than what w Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>original Sendercon</u> Over the <u>original Sendercon</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Step 1 with Mass Quote Unblo	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, receive and endercomp, receive and endercomp, receive and omp (Not the <u>selected C</u> ock. Receive and process ap, receive and process endercomp, submit a M ock.	e do not press the Start Test button omp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote. d process Mass Quote Acknowledgement. Driginal SenderComp), submit a Quote Cancel All s Quote Cancel Acknowledgement (35=b, 297=4). Quote Cancel Acknowledgement. ass Quote using the same instrument group used in	Flag Flag 0 0 0 0 0 0 0 0 0 0 0 0 0	IART TEST t Not Runnin Status Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste
ote: gain 1 2 3 4 5 6 7 8	Press the Start Test button to sta if you are currently running this t ription Prior to hitting Start Test, pleat over the <u>selected Original Sec</u> Over the <u>selected Original Sec</u> Over the <u>selected Original Sec</u> instrument group than what w Over the <u>selected Original Sec</u> Over the <u>selected Original Sec</u> Over the <u>selected Original Sec</u> Over the <u>original Sector</u> message with Mass Quote Blo Over the <u>selected Original Sec</u> Over the <u>selected Original Sec</u> Step 1 with Mass Quote Unblo	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, receive and endercomp, receive and endercomp, receive and port, Receive and process and process and process endercomp, submit a Ma ock. endercomp, submit a Ma ock.	e do not press the Start Test button pomp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote. d process Mass Quote Acknowledgement. Driginal SenderComp), submit a Quote Cancel All s Quote Cancel Acknowledgement (35=b, 297=4). Quote Cancel Acknowledgement. ass Quote using the same instrument group used in d process Mass Quote Acknowledgement.	Flag Flag 0 0 0 0 0 0 0 0 0 0 0 0 0	IART TEST t Not Runnin Status Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste
ote: gain 1 2 3 4 5 6 7 8 9	Press the Start Test button to sta if you are currently running this to ription Prior to hitting Start Test, pleat over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> instrument group than what w Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>selected Original Se</u> Over the <u>On-Behalf Senderco</u> message with Mass Quote Blo Over the <u>selected Original Se</u> Step 1 with Mass Quote Unblo Over the <u>selected Original Se</u> Step 3 with Mass Quote Unblo	rt or restart a Test. Pleas est. se ensure your Senderco endercomp, submit a Ma endercomp, submit a Ma endercomp, receive and endercomp, receive and porter and process endercomp, submit a M ock. endercomp, submit a M ock.	e do not press the Start Test button pomp is not Block for Mass quote. After starting the test, ass Quote. d process Mass Quote Acknowledgement. econd Mass Quote with quotes using a different Quote. d process Mass Quote Acknowledgement. Driginal SenderComp), submit a Quote Cancel All s Quote Cancel Acknowledgement (35=b, 297=4). Quote Cancel Acknowledgement. ass Quote using the same instrument group used in d process Mass Quote Acknowledgement. ass Quote from the same instrument group used in	Flag Flag	ART TEST Not Runnin Status Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste

Order Status Request with Cancel on Behalf

The Purpose of this test is to verify that customer application can submit Order Status Request (35=H) and receive Execution Report - Status (35=8, 150=I) when obtaining status for the order with Cancel on Behalf info.
For the purposes of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes will be canceled. The definition of "On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.

To 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.

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.

19 1091	could take up to several minutes. Please do not close the window during the test. Closing windowistopping test requires to re	erun the t	est from step
ourpo	se		
he Pu 50=I) or the lefinition	rpose of this test is to verify that customer application can submit Order Status Request (35=H) and receive Execution Report when obtaining status for the order with Cancel on Behalf info. purposes of this test, the definition of an "Original Sendercomp" represents the iLink session whose orders or Mass Quotes on of "On-Behalf Sendercomp" is the iLink session that will be submitting the cancel requests.	rt - Status will be ca	s (35=8, inceled. The
)escri	ption	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).	٠	Not Teste
2	Over the selected On-Behalf Sendercomp, submit an Order Cancel Request to cancel the order in Step 1.	۲	Not Teste
3	Over the selected On-Behalf Sendercomp, receive and process Execution Report - Cancel message.	٠	Not Teste
4	Over the Original Sendercomp, receive and process Execution Report - Cancel message (35=8, 39=4).	٠	Not Teste
5	Over the selected On-Behalf Sendercomp, send an Order Status Request (35=H) message for the order in step 1.	٠	Not Teste
6	Over the selected On-Behalf Sendercomp, receive and process Execution Report - Status (35=8 & 150=1).	۲	Not Teste
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 Teste

- 1. Over an Original Sendercomp (Not the selected On-Behalf SenderComp), submit a <u>Day Limit Order</u> [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).

Interviev	v Test Suite	Test Case	Post Certification	Help				
eps o	f the test: O	rder Status	Request with (Cancel or	Behalf for C	On-Demand Forma	t	
s test co	uld take up to sev	eral minutes. Plea	se do not close the win	dow during the	test. Closing wind	ow/stopping test requires to	rerun the t	lest from step
urpose								
he Purp 50=I) wh or the pu efinition	ose of this test is to en obtaining statu inposes of this test of "On-Behalf Sen	o verify that custo s for the order wit t, the definition of dercomp" is the it	mer application can sub h Cancel on Behalf info an "Original Sendercom ink session that will be	mit Order Stat	us Request (35=H) the iLink session w cancel requests.	and receive Execution Rep	ort - Statu: s will be ca	s (35=8, anceled. The
escript	on						Flag	Status
1 (1	Over an <u>Original</u> nessage. Receiv	Sendercomp (e and process E	Not the selected On- execution Report - Net	Behalf Sender w Order mess	erComp), submit age (35=8, 39=0	a Day Limit Order).	٠	Not Tester
2 (Over the <u>selecte</u>	d On-Behalf Se	ndercomp, submit ar	Order Canc	I Request to can	cel the order in Step 1.	٠	Not Tested
3 (Over the selecte	d On-Behalf Se	ndercomp, receive a	nd process E	ecution Report -	Cancel message.		Not Tester
4 (Over the Origina	I Sendercomp.	receive and process I	Execution Re	port - Cancel mes	sage (35=8, 39=4).	٠	Not Tested
5	Over the <u>selecte</u> tep 1.	d On-Behalf Se	ndercomp, send an (Order Status	Request (35=H) n	nessage for the order in	۵	Not Tested
6 (Over the selecte	d On-Behalf Se	ndercomp, receive a	nd process E	ecution Report -	Status (35=8 & 150=I).		Not Tester
7	Over the Origina Receive and proc	I Sendercomp, cess Execution F	send an Order Status Report - Status (35=8	Request (35 & 150=I).	=H) message for	the order in step 1.	۵	Not Tested
_						Kene = not tested	niete or	t nendina 😐 fai

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. 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.

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.

re-R	egistered Format	anzau	
s test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	erun the t	est from step
urpo	se		
ne pu stabli uring econo	pose of this test is to verify that the client system can recover and continue to function properly during the primary gateway shing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed for ri- certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification is before attempting a connection to the newly promoted primary gateway.	peatable tests, to	y re- conditions wait a few
Descr	iption	Flag	Status
1	Over a primary iLink connection, submit an Establish message to bind the connection.	٠	Not Teste
2	Receive and process Establishment Acknowledgment.	٠	Not Teste
3	Submit a Sequence message.	٠	Not Teste
4	Receive and process a Sequence message.	٠	Not Teste
5	Submit a Limit Day/FAK Order on a primary iLink connection.	٠	Not Teste
6	Receive and process Execution Report - New Order message on a primary iLink connection.	٠	Not Teste
7	Submit a Limit Day/FAK Order on a primary iLink connection.	٠	Not Teste
8	After few seconds, re-connect to the newly promoted primary, submit an Establish message.	٠	Not Teste
9	Receive and process Establishment Acknowledgment.	٠	Not Teste
10	Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.	۵	Not Teste
11	Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?	٠	Not Teste
12	After the market open, submit a Limit Day/FAK Order.	٠	Not Teste
13	Did your system properly receive and process the execution report ?	۲	Not Teste
14	Submit a Sequence message.	۲	Not Teste
15	Receive and process a Sequence message.	۲	Not Teste
16	Submit a Terminate message.	۲	Not Teste
17	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.	٠	Not Teste

- 1. Over a primary iLink connection, submit an Establish message to bind the connection.
- 2. Receive and process Establishment Acknowledgment.
- 3. Submit a <u>Sequence</u> 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 <u>Retransmit Request</u> message on newly promoted primary and receive and process any resent messages.
- 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)].
- Did your system properly receive and process the execution report? Select Yes/No.
- 14. Submit a <u>Sequence</u> message.
- 15. Receive and process a Sequence message.
- 16. Submit a Terminate message.
- 17. Receive and process a Terminate message.

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ma	and Format		
s test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	erun the t	est from step
urpo	80 Image of this test is to varify that the client system can recover and continue to function property during the primary pateway	failouar b	
tabli	shing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed for re certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification is before attempting a connection to the newly promoted primary gateway.	peatable tests, to	conditions wait a few
	intia a	Fine	Status
esci		Flag	Status
1	Over a primary iLink connection, submit an Establish message to bind the connection.		Not Teste
2	Receive and process Establishment Acknowledgment.	۲	Not Teste
3	Submit a Sequence message.	٠	Not Teste
\$	Receive and process a Sequence message.		Not Teste
5	Submit a Limit Day Order on a primary iLink connection.	٠	Not Teste
5	Receive and process Execution Report - New Order message on a primary iLink connection.	٠	Not Teste
7	Submit a Limit Day Order on a primary iLink connection.	٠	Not Teste
8	After few seconds, re-connect to the newly promoted primary, submit an Establish message.	٠	Not Teste
9	Receive and process Establishment Acknowledgment.	۲	Not Teste
0	Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.	۵	Not Teste
1	Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?	۲	Not Teste
2	After the market open, submit a Limit Day Order.	۵	Not Teste
3	Did your system properly receive and process the execution report ?	۲	Not Teste
4	Submit a Sequence message.	۵	Not Teste
5	Receive and process a Sequence message.	۲	Not Teste
6	Submit a Terminate message.	۲	Not Teste
7	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.	٠	Not Teste

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.

is test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	erun the l	lest from step
Purpo	50		
The pu and re failove attemp	rpose of this test is to verify that the client system can recover and continue to function property during the primary gateway, establishing the connection to new primary gateway. NOTE: Due to the assisted failover setup needed for repeatable condit of gateway components takes a few seconds. It is necessary, only for the purposes of these certification tests, to wait a few fing a connection to the newly promoted primary gateway.	failover b ions durin r seconds	y re-initializing g certification before
Descr	intion	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 Tester
8	Receive and process Execution Report - New Order message on a primary iLink connection.		Not Tester
9	Submit a Limit Day/FAK Order on a primary iLink connection.		Not Tester
10	After few seconds, re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection.	9	Not Tester
11	Receive and process a Negotiation Response message.		Not Tester
12	Submit an Establish message to bind the connection.		Not Tester
13	Receive and process Establishment Acknowledgment.		Not Tester
14	Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.	9	Not Tester
15	Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?		Not Teste
16	After the market open, submit a Limit Day/FAK Order.		Not Tester
17	Did your system properly receive and process the execution report ?		Not Tester
18	Submit a Sequence message.		Not Tester
19	Receive and process a Sequence message.		Not Tester
20	Submit a Terminate message.	۵	Not Tester
21	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Tester

- 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 <u>Sequence</u> 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-TimeInForce=3)] on a primary iLink connection.
- 10. After few seconds, re-connect to the newly promoted primary.
- 11. Submit a <u>Negotiate</u> message using new UUID (tag 39001) to re-initialize the connection.
- 12. Receive and process a <u>Negotiation Response</u> 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-TimeInForce=3)].
- Did your system properly receive and process the execution report? Select Yes/No.
- 19. Submit a <u>Sequence</u> message.
- 20. Receive and process a Sequence message.
- 21. Submit a Terminate message.
- 22. Receive and process a Terminate message.

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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. 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.

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:

itho	ut Initialization) for Pre-Registered Format		
is tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to i	erun the t	est from step
The pr by re-r condit wait a	arpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the pri establishing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed ions during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these few seconds before attempting a connection to the newly promoted primary gateway.	mary gate I for repea certificatio	way failover table on tests, to
Desci	iption	Flag	Status
1	Over a primary iLink connection, submit an Establish message to bind the connection.	٠	Not Teste
2	Receive and process Establishment Acknowledgment.	٠	Not Teste
3	Submit a Sequence message.	٠	Not Teste
4	Receive and process a Sequence message.	٠	Not Teste
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.	٠	Not Teste
6	Receive and process Mass Quote Acknowledgment.	٠	Not Teste
7	After few seconds, re-connect to the newly promoted primary, submit an Establish message.	٠	Not Teste
8	Receive and process Establishment Acknowledgment.	۲	Not Teste
9	Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.	٠	Not Teste
10	Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?	٠	Not Teste
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.	۵	Not Teste
12	Receive and process Mass Quote Acknowledgment.		Not Teste
13	Submit a Sequence message.		Not Teste
14	Receive and process a Sequence message.	۲	Not Teste
15	Submit a Terminate message.	۲	Not Teste
16	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.		Not Teste

- 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 (\rightarrow 134-BidSize / \rightarrow 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 <u>Retransmit Request</u> message on newly promoted primary and receive and process any resent messages.
- 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 <u>Mass Quote</u> (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.

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

teps vitho	of the test: Failover from primary to backup components for Mass Quoting Sys ut Initialization) for On-Demand Format could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to r	stems	(Binding
Purpo	se		
The pu by re-e conditi wait a	rpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the pr stablishing the connection to new primary gateway without re-initialization. NOTE: Due to the assisted failover setup needed ons during certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these few seconds before attempting a connection to the newly promoted primary gateway.	imary gate for repea certificatio	way failover itable in tests, to
Descr	iption	Flag	Status
1	Over a primary iLink connection, submit an Establish message to bind the connection.	۲	Not Tester
2	Receive and process Establishment Acknowledgment.	٠	Not Tester
3	Submit a Sequence message.	۲	Not Tester
4	Receive and process a Sequence message.	٠	Not Tester
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.	٠	Not Tester
6	Receive and process Mass Quote Acknowledgment.	٠	Not Teste
7	After few seconds, re-connect to the newly promoted primary, submit an Establish message.	٠	Not Tester
8	Receive and process Establishment Acknowledgment.	۲	Not Tester
9	Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages.	۵	Not Tester
10	Did your system successfully receive and process the Execution Report(s) from the Retransmit Request ?	٠	Not Tester
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.	۵	Not Tested
12	Receive and process Mass Quote Acknowledgment.	٠	Not Teste
13	Submit a Sequence message.	۲	Not Tester
14	Receive and process a Sequence message.	٠	Not Tester
15	Submit a Terminate message.	۲	Not Tester
16	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.	٠	Not Tester

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:

est: Failover fro and Binding) fo up to several minutes. Pi test is to verify that the dre-establishing the con failover of gateway com empling a connection to endercomp ID and mail imary iLink connection and process a Negotia in Establish message to and process Establishi Sequence message. and process a Sequen two-sided Mass Quote	om primary to bac r Pre-Registered I ease do not close the windi client Mass Quoting system nection to the new primary ponents takes a few secon the newly promoted primary ke sure a valid instrument n, submit a Negotiate mes- tion Response message o bind the connection. ment Acknowledgment. ice message. a (35=i) message for at left	kup components for M Format ow during the test. Closing window/ n can recover and continue to functi gateway. NOTE: Due to the assiste ds. It is necessary, only for the purp y gateway. t is selected to start certifying a to ssage using new UUID to initializ	ass Quoting Syster stopping test requires to rerun ion properly during the primary to allow the setup needed for re to set. F te the connection.	r gateway peatable is, to wall	from step1 y failover conditions t a few Status lot Tested lot Tested lot Tested
itest is to verify that the dre-establishing the con failover of gateway com empling a connection to endercomp ID and mail imary iLink connection and process a Negotia in Establish message to and process Establishi Sequence message, and process a Sequen two-sided Mass Quote	client Mass Quoting system inection to the new primary ponents takes a few secon the newly promoted primary te sure a valid instrument n, submit a Negotiate mes tion Response message o bind the connection. ment Acknowledgment. ice message.	n can recover and continue to functi gateway. NOTE: Due to the assisted ds. It is necessary, only for the purp y gateway. t is selected to start certifying a to ssage using new UUID to initializ	est. F te the connection.	y gateway peatable is, to wai	Status Status Iot Tested Iot Tested Iot Tested
test is to verify that the dre-establishing the con failover of gateway com empting a connection to endercomp ID and mail imary iLink connection and process a Negotia in Establish message to and process Establishi Sequence message, and process a Sequen two-sided Mass Quote	client Mass Quoting system inection to the new primary iponents takes a few secon the newly promoted primar, ke sure a valid instrument n, submit a Negotiate mes tion Response message o bind the connection. ment Acknowledgment. ice message. a (35=i) message for at let	n can recover and continue to functi gateway. NOTE: Due to the assiste ds. It is necessary, only for the purp y gateway. t is selected to start certifying a to ssage using new UUID to initializ	ion properly during the primary of failover setup needed for re poses of these certification test est. The the connection.	y gatewa; peatable ts, to wait lag N N N N N N N N N	y failover conditions t a few Status lot Tested lot Tested lot Tested
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imary iLink connection and process a Negotia n Establish message to and process Establish Sequence message. and process a Sequen two-sided Mass Quote	n, submit a Negotiate me: tion Response message o bind the connection. ment Acknowledgment. ice message. e (35=i) message for at le	ssage using new UUID to initializ	re the connection.	N N N N N N	lot Tested lot Tested lot Tested lot Tested
imary iLink connection and process a Negotia in Establish message to and process Establish Sequence message, and process a Sequen two-sided Mass Quote	 n, submit a Negotiate mer tion Response message bind the connection. ment Acknowledgment. ice message. a (35=i) message for at let 	ssage using new OOID to initializ			lot Tested lot Tested lot Tested lot Tested
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n Establish message to and process Establish Sequence message. and process a Sequen two-sided Mass Quote	o bind the connection. ment Acknowledgment. 	and 2 minutes from the same inst		N N	lot Tested lot Tested
and process Establish Sequence message. and process a Sequen two-sided Mass Quote	ment Acknowledgment. ice message. 9 (35=i) message for at le	and 2 minutes from the same inst) N	lot Tested
Sequence message. and process a Sequen two-sided Mass Quote	ice message. a (35=i) message for at le	net 2 qualer from the came incl		N	
and process a Sequen	ice message. a (35=i) message for at le	part 2 quales from the same inst			ot Tested
two-sided Mass Quote	e (35=i) message for at le	and 2 quales from the same inch		D N	lot Tested
quantity greater than 5	5.	sast 2 quotes nom the same inst	rument group, each	N	lot Tested
and process Mass Que	ote Acknowledgment.			N	lot Tested
seconds, re-connect t alize the connection.	o the newly promoted pri	mary, submit a Negotiate messa	ge using new UUID	N	lot Tested
and process a Negotia	tion Response message.			N	lot Tested
n Establish message t	o bind the connection.			N	lot Tested
and process Establish	ment Acknowledgment.			N	lot Tested
Retransmit Request n s.	nessage on newly promo	ted primary and receive and pro	cess any resent	N	lot Tested
system successfully re	ceive and process the E	xecution Report(s) from the Retr	ansmit Request ?	N	lot Tested
market open, submit a nt group, each having :	two-sided Mass Quote (a quantity greater than 5.	(35=i) message for at least 2 quo	tes from the same	N	lot Tested
	ote Acknowledgment.			N	lot Tested
and process Mass Que				N	lot Tested
and process Mass Que Sequence message.				N	lot Tested
and process Mass Que Sequence message. and process a Sequen	ice message.				
and process Mass Quo Sequence message. and process a Sequen Terminate message.	ice message.) N	lot Tested
9		Sequence message.	Sequence message.	Sequence message.	Sequence message. Note:

- 1. Over a primary iLink connection, submit a <u>Negotiate</u>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.
- 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**.
- After the market open, submit a two-sided <u>Mass Quote</u> (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.

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On-Demand Format screen

itial	ization and Binding) for On-Demand Format		
test	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to n	erun the t	est from step1.
rpos re-in ring o cond	e rpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the prin italizing and re-establishing the connection to the new primary gateway. NOTE: Due to the assisted failover setup needed for certification, failover of gateway components takes a few seconds. It is necessary, only for the purposes of these certification is before attempting a connection to the newly promoted primary gateway.	mary gate or repeata tests, to	way failover ble conditions wait a few
escri	ption	Flag	Status
1	Over a primary iLink connection, submit a Negotiate message using new UUID to initialize the connection.	۲	Not Tested
2	Receive and process a Negotiation Response message.		Not Tested
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9	After few seconds, re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection.	٠	Not Tested
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16	Receive and process Mass Quote Acknowledgment.	۲	Not Tested
17	Submit a Sequence message.	۲	Not Tested
18	Receive and process a Sequence message.	۲	Not Tested
19	Submit a Terminate message.	۲	Not Tested
20	Receive and process a Terminate message. The selected session will revert to the previous primary gateway after few seconds.	٠	Not Tested