

AutoCert+ CME STP FIX for EBS User Manual

20 November 2023



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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, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

This Help system accompanies the AutoCert+ CME STP FIX for EBS test suite.

To run and navigate AutoCert+:

- 1. Complete the steps detailed in the <u>Process Summary: EBS New Release Testing Setup</u>.
- 2. Log into the automated certification tool.
- 3. Review general AutoCert+ test suite navigation and general interview information.
- 4. Navigate to the Autocert+ EBS CME STP FIX test suite.
 - Tester: Automatically assigned based on the user's CME Group Login ID.
 - Company Name: Select the company to test
 - Market: EBS
 - Purpose: CME STP
 - Application System: Select the client system to test
 - Test Suite: CME STP FIX
 - Sendercomp: Select from the drop-down menu, then click ASSIGN.

To test with a valid instrument, assign a Sendercomp ID.

	Current Tes	ting Configu	ration		
Tester: Company Name: Market: Purpose: Application System: Test Suite:	Tom Tester TEST EBS CME STP TEST-system CME STP FIX	× × ×	Type: Category: 1603: 1604: 1605:	Automated Tradi Prop System TEST-system test test	ng System
NOTE: This	s test suite utilizes the NEWRELEASE envi	ronment.			
Sendercomp:	Select Sendercomp	✓ ASSIGN	Test Suite Pre-Certific Test Suite	Status: cation Interview: Status:	Complete

- 5. Complete the Interview for this test suite.
- 6. Complete applicable test cases.
- 7. Complete the certification process from the **Post Certification** tab.

What's New

The list below illustrates the updates made to the AutoCert+ CME STP FIX for EBS Help system.

Date	Торіс	Description
21 November 2023	All	Initial release

Interview

The interview consists of a series of questions about your application.

You must complete the pre-certification interview before running the tests.

1. Select a API ID from the drop-down menu and click ASSIGN.

API ID:	Select API ID	~	ASSIGN

2. Select the Interview tab, answer the questions, then click **Complete**.

Based on initial interview selections additional questions may appear. Responses are used to determine applicable test cases and related test data.

View responsive interview questions screen

Inter	view Test Suite Test Case Post Certification Help
	Which Participant Type will your application support?
	Bank / Dealer
~	Prime Customer
~	Prime Broker
~	Prime of Prime Broker
	What Venue will your system support?
~	CME Globex
~	EBS Direct
	Does your system support multiple parties via a single Trade Capture Report Request?
۲	Yes
0	No
	Does your system support FXSPOT?
	Yes
0	No
	Does your system support FXNDF?
8	No
Ĭ	Does your application support Metals trades?
	Yes
Ō	No
	Does your application support ONSEF and/or OFFSEF trades?
0	ONSEF
0	OFFSEF
•	Both
	Will your application support Snapshot (263=0) Trade Capture Report Request?
	Yes
<u> </u>	
	Will your application support Snapshot + Updates (263=1) Trade Capture Report Request?
	No No
<u> </u>	Which two of Conservation Descrete will your application support?
	Both Standard and Filtered Snapshot + Update Requests
ŏ	Only Filtered Snapshot + Update Requests
Õ	Only Standard Snapshot + Update Requests

AutoCert+ CME STP FIX for EBS

	If your application can support Filtered Snapshot + Update Requests, please state which filters are supported? Please beware: Without utilizing Last Update Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager.
	Last Update Time (779)
	Post Trade Type (99103)
	Trade Input Source (578)
	Manual Order Indicator (1028)
	Non Disclosed Indicator (20400)
	Venue Type (1430)
	Trade Party Type (20401)
	Symbol (55)
	Product (460)
	Security Type (167)
2	Security Exchange (207)
~	Order Entry Operator ID (452)
	Which type(s) of Snapshot Requests will your application support?
۲	Both Standard and Filtered Snapshot Requests
0	Only Filtered Snapshot Requests
0	Only Standard Snapshot Requests
	If your application can support Filtered Snapshot Requests, please state which filters are supported? Please beware: Without utilizing Last Update
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager.
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207)
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	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028) Non Disclosed Indicator (20400)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028) Non Disclosed Indicator (20400) Venue Type (1430)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028) Non Disclosed Indicator (20400) Venue Type (1430) Trade Party Type (20401)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028) Non Disclosed Indicator (20400) Venue Type (1430) Trade Party Type (20401) Symbol (55)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028) Non Disclosed Indicator (20400) Venue Type (1430) Trade Party Type (20401) Symbol (55) Product (460)
	Time (Tag 779) on a Trade Capture Report/Subscription Request or supporting the Snapshot/Query Request, your software will be lacking any recovery method. In order to proceed, you must choose one of these solutions. If you have further questions, please contact your Global Account Manager. Trade ID (1003) Client Order ID (11) Security Exchange (207) Security Type (167) Trade Date (75) Trade Input Source (578) End Time (9594) Post Trade Type (99103) Manual Order Indicator (1028) Non Disclosed Indicator (20400) Venue Type (1430) Trade Party Type (20401) Symbol (55) Product (460) Order Entry Operator ID (452)

Session Management Tests

The purpose of this test is to verify that the client system can successfully maintain an STP FIX Session.

Available Tests

- Process a Test Request and Resend Request
- Detect a Gap
- Processing Additional Tags

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	× ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an **Instrument** from the drop-down menu and click **Select** if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🗸	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. Test /	
Test	RTTEST
	ot Running

Note: DO NOT select the "START TEST" button once the test is in progress.

Process a Test Request and Resend Request

The purpose of this test is to verify that the client system can successfully process a Test Request message and properly respond to a resend request.

To run a Process a Test Request and Respond to Resend Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Trade Capture Report Request (35=AD).
- 4. Receive a corresponding Trade Capture Report Acknowledgment [35=AQ (tag 749-TradeRequestResult=0)].
- 5. Send a <u>Heartbeat Message (35=0)</u>.
- 6. Receive a <u>Test Request Message (35=1)</u>.
- 7. Send a <u>Heartbeat Message in response (35=0)</u>.
- 8. Receive a <u>Resend Request (35=2)</u>.

- 9. Submit a Sequence Reset-Gap Fill message [35=4 (tag 123-GapFillFlag=Y)].
- 10. Receive a <u>Heartbeat Message (35=0)</u>.
- 11. Send Proper <u>Heartbeat Message (35=0)</u>.
- 12. Receive a Heartbeat Message (35=0).

View Process a Test Request and Resend Request screen

urpos	se				
he pu	rpose of this test is to verify that	the client system can succes	ssfully process a Test Request message and properly	y respond to a resen	d request.
electe	ed Instrument(s):	Uni	ock		
lote: I	Press the Start Test button to s	tart or restart a Test. Pleas	se do not press the Start Test button	S	TOP TEST
gain i	if you are currently running this	s test.		_	
				Te	st In Progres
Descri	iption			Flag	Status
1	Submit a proper Logon (35=	A)		۲	Not Teste
2	Receive a successful Logon	Acknowledgement (35=A)		Not Teste
3	Submit a Trade Capture Rep	port Request		۲	Not Teste
4	Receive a corresponding Tra	ade Capture Report Ackno	owledgement (35=AQ)		Not Teste
5	Send a Hearbeat Message (35=0)			Not Teste
6	Receive a Test Request Mes	ssage (35=1)			Not Teste
7	Send a Hearbeat Message i	n response (35=0)		۲	Not Teste
8	Receive a Resend Request	(35=2)			Not Teste
9	Submit a Sequence Reset-0	Sap Fill message (35=4)			Not Teste
10	Receive a Hearbeat Messag	e (35=0)			Not Teste
11	Send Proper Hearbeat Mess	sage (35=0)			Not Teste
12	Receive a Hearbeat Messag	e (35=0)			Not Teste

Detect a Gap

The purpose of this test is to verify that the client system can successfully logon to an STP FIX Session and properly manage through a gap scenario.

To run a Detect a Gap test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Trade Capture Report Request (35=AD| 263=1).
- 4. Receive a responding heartbeat message and detect a gap.
- 5. Submit a proper Resend Request [35=2 (tag 7-BeginSeqNo)].
- 6. Receive a missed business message
- 7. Send a Heartbeat Message in response (35=0).
- 8. Receive a <u>Heartbeat Message (35=0)</u>.
- 9. Send a proper <u>Heartbeat Message in response (35=0)</u>. View Detect a Gap screen

teps	of the test: Session Mana	gement Test - Detect a Gap		
is test	could take up to several minutes. Please	do not close the window during the test. Closing windo	ow/stopping test requires to rerun the	test from step
Purpos	se			
'he pu	rpose of this test is to verify that the clien	system can successfully logon to an STP FIX Session	n and properly manage through a gap	scenario.
electe	ed Instrument(s):	Unlock		
loto: I	Droce the Start Test button to start or r	setart a Tast. Diagon do not proce the Start Tast but	#on	TADT TO AT
gain i	if you are currently running this test.	start a rest. Please do not press the start rest but	1000 S	IARI IESI
			Tes	t Not Runnin
)escri	iption		Flag	Status
1	Submit a proper Logon (35=A)			Not Teste
2	Receive a successful Logon Acknow	/ledgement (35=A)	۲	Not Teste
3	Submit a Trade Capture Report Rec	uest (35=AD)		Not Teste
4	Receive a responding heartbeat me	ssage and detect a gap		Not Teste
5	Submit a proper Resend Request (3	5=2)		Not Teste
6	Receive a missed business messag	ê		Not Teste
7	Send a Hearbeat Message in respo	use (35=0)		Not Teste
	Receive a Hearbeat Message (35=0)	۲	Not Teste
8				Not Testa

Processing Additional Tags

The purpose of this test is to verify that the client system can successfully logon to an STP FIX Session and properly manage through a gap scenario.

To run a Process Additional Tag test:

- 1. Submit a proper Logon (35=A).
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Trade Capture Report Request [35=AD (tag 263-SubscriptionRequestType=1)].
- 4. Receive a corresponding Trade Capture Report Acknowledgement (35=AQ).
- 5. Receive Trade Capture Report (35=AE).

View Processing Additional Tags

eps	s of the test: Session management lest - Processing Additional lags		
s tes	t 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
urpo	ise		
he pi	urpose of this test is to verify that the client system can successfully logon to an STP FIX Session and properly mana	age through a gap	scenario.
lect	ed Instrument(s): Unlock		
ote:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
a la	from an automathy supplies this test		
gain	if you are currently running this test.	Test	t Not Runnin
gain	if you are currently running this test.	Test	t Not Runnin
gain Jesci	if you are currently running this test.	Test	t Not Runnin Status
esci 1	if you are currently running this test. ription Submit a proper Logon (35=A)	Flag	Not Runnin Status Not Tested
esci 1	if you are currently running this test. ription Submit a proper Logon (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Not Runnin Status Not Tested Not Tested
esci 1 2	if you are currently running this test. ription Submit a proper Logon (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Trade Canture Report Request (35=AD and 263=1)	Flag	Not Runnin Status Not Tested Not Tested
esci 1 2 3	if you are currently running this test. ription Submit a proper Logon (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Trade Capture Report Request (35=AD and 263=1)	Flag	Not Runnin Status Not Tested Not Tested Not Tested
gain esc 1 2 3 4	if you are currently running this test. ription Submit a proper Logon (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Trade Capture Report Request (35=AD and 263=1) Receive a corresponding Trade Capture Report Acknowledgement (35=AQ)	Flag	Not Runnin Status Not Tested Not Tested Not Tested Not Tested

Standard Snapshot Request

Available tests:

- Standard Snapshot + Update
- Standard Snapshot

Note: The test procedures below are for Globex and / or EBS Direct Session Management for *Bank / Dealer*. Additional options include: *Prime Customer*, *Prime Broker*, *Prime of Prime Broker*, which are dependent on responses provided in the Interview.

EBS Direct

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

				Test Suite Status:	
Sendercomp:	Select Sendercomp	۷	ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.

Instrument(s): Select Instrument(s) - Channel V

3. Select **START TEST** to begin, then proceed to the instructions below.

Selected Instrument(s): Unlock	
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	START TEST
	Test Not Running

Note: DO NOT select the "START TEST" button once the test is in progress.

Standard Snapshot + Update

The purpose of this test is to verify that the client system can successfully submit and maintain a Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.
 To run a Standard Snapshot Request test:

 Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
 Receive a successful Logon Acknowledgement (35=A).
 Submit a Snapshot Request + Update [35=AD (tag 263-SubscriptionRequestType=1)].
 Receive a <u>Subscription Response (35=AQ)</u>
 Receive Trade Capture Report(s) (35=AE) and enter the following values:

- tag 48-SecurityID
- tag 32-LastQty
- tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).
- 7. Receive a successful Logout Acknowledgement (35=5).

View Standard Snapshot + Update Request test screen

nis test	st could take up to several minutes. Please do not close the window during the test. Closing window/si	stopping test requires to rerun the	test from step
Purpo	ose		
The pu Trade	surpose of this test is to verify that the client system can successfully submit and maintain a Snapshot capture Reports	t + Update Request while properly	processing
Select	ted Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	n <mark>s</mark>	TART TEST
again	i if you are currently running this test.	Tes	t Not Runnin
Descr	ription	Flag	Status
		riog	
1	Submit a proper Logon Request (35=A)		Not Teste
1	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	· · · · · · · · · · · · · · · · · · ·	Not Teste Not Teste
1 2 3	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot + Update Request (35=AD and 263=1)		Not Teste Not Teste Not Teste
1 2 3 4	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot + Update Request (35=AD and 263=1) Receive a Subscription Response (35=AQ)		Not Teste Not Teste Not Teste Not Teste
1 2 3 4 5	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot + Update Request (35=AD and 263=1) Receive a Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE)		Not Teste Not Teste Not Teste Not Teste Not Teste
1 2 3 4 5 6	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot + Update Request (35=AD and 263=1) Receive a Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE) Submit a proper Logout Request (35=5)		Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste

Standard Snapshot

The purpose of this test is to verify that the client system can successfully submit and maintain a Snapshot Request while properly processing Trade Capture Reports.

To run a Standard Snapshot Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Snapshot Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Snapshot Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:

- tag 48-SecurityID
- tag 32-LastQty
- tag 31-LastPx
- 6. Receive a Snapshot Response (35=AQ).
- 7. Submit a proper Logout Request (35=5).
- 8. Receive a successful Logout Acknowledgement (35=5).

View Standard Snapshot Request test screen

teps	of the test: E	Bank / Deal	er: Standard Sr	napsho	t Request for G	lobex Trades	5	
nis test	could take up to sev	eral minutes. Ple	ease do not close the w	indow durir	ng the test. Closing wind	low/stopping test re	quires to rerun the t	lest from step1
Purpos	se							
The pu Captur	rpose of this test is t e Reports	o verify that the	client system can succe	ssfully sub	mit and maintain a Snap	oshot Request while	e properly processin	g Trade
electe	ed Instrument(s):		Unio	ck				
Note: I	Press the Start Test	button to start	or restart a Test. Plea	se do not	press the Start Test bu	utton	S	TART TEST
anain i			SL					
again i	if you are currently	running uns te					Test	Not Running
again i Descri	if you are currently	running uns te					Flag	t Not Running Status
Descri 1	iption Submit a proper	Logon Request	t (35=A)				Flag	Status Not Tested
Descri 1 2	iption Submit a proper Receive a succe	Logon Request	t (35=A) knowledgement (35=A	N)			Flag	Not Running Status Not Tested Not Tested
Descri 1 2 3	iption Submit a proper Receive a succe Submit a Snapsł	Logon Request ssful Logon Aci not Request (35	t (35=A) knowledgement (35=A 5=AD and 263=0)	()			Flag	Not Running Status Not Tested Not Tested Not Tested
Descri 1 2 3 4	iption Submit a proper Receive a succe Submit a Snapsh Receive a Snaps	Logon Request ssful Logon Act not Request (35 shot Response	t (35=A) knowledgement (35=A 5=AD and 263=0) (35=AQ)	N)			Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested
Descri 1 2 3 4 5	iption Submit a proper Receive a succe Submit a Snapsh Receive a Snaps Receive Trade C	Logon Requesi ssful Logon Act not Request (35 shot Response apture Report(t (35=A) knowledgement (35=A 5=AD and 263=0) (35=AQ) s) (35=AE)	N)			Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested Not Tested

Last Update Time Filtered Snapshot

The purpose of this test is to verify that the client system can successfully submit and maintain a Trade Capture / Amendment / Cancel Request while properly processing Trade Capture Reports for Post-Trade Events.

Available Tests:

- Last Update Time Filtered Snapshot + Update Request
- Last Update Time Filtered Snapshot

Note: The test procedures below are for Globex and / or EBS Direct Session Management for *Bank / Dealer*. Additional options include: *Prime Customer*, *Prime Broker*, *Prime of Prime Broker*, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an **Instrument** from the drop-down menu and click **Select** if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🗸	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	START TEST
	Test Not Running

Note: DO NOT select the "START TEST" button once the test is in progress.

Last Update Time Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact CSET to schedule.

> To run a Last Update Time Filtered Snapshot Request test:

- 1. Submit a properer Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)].
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful Logout Acknowledgement (35=5). View Last Update Time Filtered Snapshot + Update test screen

Interv	iew Test Suite Test Case Post Certification Help		
Step	s of the test: Bank / Dealer: Last Update Time Filtered Snapshot + Update Re	equest for	Globex Trad
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requi	ires to rerun the l	test from step1.
Purpo	ose		
The p proce	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update ssing Trade Capture Reports	e Request while	properly
Select	ted Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	if you are currently running this test.	-	Not Dupping
		Tes	t Not Running
Desc	ription	Flag	Status
Desc 1	ription Submit a proper Logon Request (35=A)	Flag	Status Not Tested
Desc 1 2	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Status Not Tested Not Tested
Desc 1 2 3	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1)	Flag	Status Not Tested Not Tested Not Tested
Desc 1 2 3 4	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ)	Flag	Status Not Tested Not Tested Not Tested Not Tested
Desc 1 2 3 4 5	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Flag	Status Not Tested Not Tested Not Tested Not Tested Not Tested
Desc 1 2 3 4 5 6	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE) Submit a proper Logout Request (35=5)	Flag Flag	Status Not Tested Not Tested

Post Trade Type Filtered Snapshot

Available Tests:

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- Post Trade Type Filtered Snapshot + Update Request
- Post Trade Type Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for *Bank / Dealer*. Additional options include: *Prime Customer*, *Prime Broker*, *Prime of Prime Broker*, which are dependent on responses provided in the Interview.

To set up the selected test:

After selecting a test case from the suite, select a SenderComp from the drop-down menu and ASSIGN (if not already selected).

			Test Suite Status:		
Sendercomp:	Select Sendercomp	✓ A\$\$	Pre-Certification Interview: Test Suite Status:	Complete In Progress	

2. Select an Instrument from the drop-down menu and click Select if not already selected.



Post Trade Type Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact CSET to schedule.

To run a Post-Trade Type Filtered Snapshot + Update test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)].
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty

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- tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View *Post Trade Events via Trade Capture Report Request* test screen

Intervi	ew Test Suite Test Case Post Certification Help		
Steps	of the test: Bank / Dealer: Post Trade Type Filtered Snapshot + Update Req	uest for G	lobex Trades
This tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test require	es to rerun the t	est from step1.
Purpo	se		
The proces	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update using Trade Capture Reports	Request while p	properly
Select	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
ayam	n you are currently running this test.	Test	Not Running
Desc	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)		Not Tested
3	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)		Not Tested
4	Receive a Filtered Subscription Response (35=AQ)		Not Tested
5	Receive Trade Capture Report(s) (35=AE)		Not Tested
6	Submit a proper Logout Request (35=5)		Not Tested
7	Receive a successful Logout Acknowledgement (35=5)		Not Tested
	Key: not tested	complete 😑 p	ending 😑 faile d
REFR	ESH		

Post Trade Type Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

To access and set up the test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🗸	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.

Selected Instrument(s): Unlock	
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	START TEST
	Test Not Running



Trade Input Source Filtered Snapshot

Available Tests:

- Trade Input Source Filtered Snapshot + Update Request
- Trade Input Source Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

After selecting a test case from the suite, select a SenderComp from the drop-down menu and ASSIGN (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an **Instrument** from the drop-down menu and click **Select** if not already selected.

Instrument(s): Select Instrument(s) - Channel V

3. Select **START TEST** to begin, then proceed to the instructions below.

Selected Instrument(s): Unlock	
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	START TEST
	Test Not Running

Note: DO NOT select the "START TEST" button once the test is in progress.

Trade Input Source Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact CSET to schedule.

To run a Trade Input Source Filtered Snapshot + Update Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper <u>Logout Request (35=5)</u>.

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View Trade Input Source Filtered Snapshot + Update Request test screen

Intervie	ew Test Suit	e Test Case	Post Certification	Help					
teps rade:	of the test: s	Bank / Deal	er: Trade Input S	Source Filt	ered Sna	pshot + Up	odate Requ	est fo	r Globex
his test (could take up to s	everal minutes. He	ease do not close the wir	ndow during the t	est. Closing w	indow/stopping	test requires to re	erun the t	lest from step1
Purpos	e								
The pur process	pose of this test i sing Trade Captur	s to verify that the o e Reports	client system can succes	sfully submit and	maintain a Fi	Itered Snapshot	+ Update Reque	est while	properly
electe	d Instrument(s):	Unio	ock					
Note: P	Press the Start Te	est button to start	or restart a Test. Pleas	e do not press t	he Start Test	button		S	TART TEST
again if	f you are current	ly running this te	st.					Test	t Not Running
Descrip	ption							Flag	Status
1	Submit a prop	er Logon Request	t (35=A)						Not Tested
2	Receive a suc	cessful Logon Acl	knowledgement (35=A))				۲	Not Tested
3	Submit a Filter	ed Snapshot + Up	pdate Request (35=AD) and 263=1)				۲	Not Tested
4	Receive a Filte	ered Subscription	Response (35=AQ)					٠	Not Tested
5	Receive Trade	Capture Report(s	s) (35=AE)					٠	Not Tested
6	Submit a prop	er Logout Reques	t (35=5)					۲	Not Tested
	Receive a suc	cessful Logout Ac	knowledgement (35=5)				۲	Not Tested
7									

Trade Input Source Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

To run a Trade Input Source Filtered Snapshot Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Trade Input Source Filtered Snapshot Request test screen

tep	s of the test: Bank / Dealer: Trade Input Source Filtered Snapshot Request	for Globex	Trades
his tes	st 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	lest from step1
Purpo	ose		
The p Trade	purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Requip Capture Reports	est while properly p	rocessing
elect	ted Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	if you are currently running this test		
-	n you die currently funning this test.	Test	Not Running
-	n you die currendy running dis test.	Tes	t Not Running
Desc	cription	Tesi Flag	t Not Running Status
Desc 1	ription Submit a proper Logon Request (35=A)	Flag	Not Running Status Not Tested
Desc 1 2	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Status Not Tested Not Tested
Desc 1 2 3	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0)	Flag	Status Not Tested Not Tested Not Tested
Desc 1 2 3 4	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ)	Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested
Desc 1 2 3 4 5	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested Not Tested
Desc 1 2 3 4 5 6	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive a Snapshot Response (35=AQ) Receive a Snapshot Response (35=AQ)	Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested Not Tested

Manual Order Indicator Filtered Snapshot

Available Tests:

- Manual Order Indicator Filtered Snapshot + Update Request
- Manual Order Indicator Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.



Manual Order Indicator Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.

To run a Manual Order Indicator Filtered Snapshot + Update Request:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful Logout Acknowledgement (35=5). View Manual Order Indicator Filtered Snapshot + Update test screen

Interv	iew Test Suite Test Case Post Certification Help		
Steps Globe	s of the test: Bank / Dealer: Manual Order Indicator Filtered Snapshot + Update I ex Trades	Reques	st for
This test	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	se		
The proces	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Requising Trade Capture Reports	est while	properly
Select	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	S	TART TEST
- Jan		Test	t Not Running
Descr	iption	Flag	Status
1	Submit a proper Logon Request (35=A)	۲	Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	٠	Not Tested
3	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)		Not Tested
4	Receive a Filtered Subscription Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) (35=AE)	۲	Not Tested
6	Submit a proper Logout Request (35=5)		Not Tested
7	Receive a successful Logout Acknowledgement (35=5)	۲	Not Tested
REFR	Key: int tested com	plete 🥚 p	ending efailed

Manual Order Indicator Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

To run a Manual Order Indicator Filtered Snapshot Request:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Manual Order Indicator Filtered Snapshot test screen

Interv	iew Test Suite Test Case Post Certification Help		
Steps	of the test: Bank / Dealer: Manual Order Indicator Filtered Snapshot Request fo	r Glob	bex Trades
This test	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	lest from step1.
Purpo	se		
The po Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while p Capture Reports	roperly p	rocessing
Select	ed Instrument(s): Unlock		
Note: again	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	S Test	TART TEST t Not Running
Desc	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	٠	Not Tested
3	Submit a Filtered Snapshot Request (35=AD and 263=0)	٠	Not Tested
4	Receive a Filtered Snapshot Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) (35=AE)	٠	Not Tested
6	Receive a Snapshot Response (35=AQ)	٠	Not Tested
REFR	Key: not tested comp	lete 🥚 p	ending 😑 failed

Non Disclosed Indicator Filtered Snapshot

Available tests:

- Non Disclosed Indicator Filtered Snapshot + Update Request
- Non Disclosed Indicator Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for *Bank / Dealer*. Additional options include: *Prime Customer*, *Prime Broker*, *Prime of Prime Broker*, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:		
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress	

2. Select an Instrument from the drop-down menu and click Select if not already selected.

Instrument(s): Select Instrument(s) - Channel V Select

3. Select **START TEST** to begin, then proceed to the instructions below.



Note: DO NOT select the "START TEST" button once the test is in progress.

Non Disclosed Indicator Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.

To run a Non Disclosed Indicator Filtered Snapshot + Update Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View Non Disclosed Indicator Filtered Snapshot + Update Request test screen

Intervi	ew Test Suite Test Case Post Certification Help		
Steps Globe	of the test: Bank / Dealer: Non Disclosed Indicator Filtered Snapshot + Update ex Trades	Reque	est for
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		
The pu proces	rpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Req sing Trade Capture Reports	uest while p	properly
Select	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	If you are currently running this test.	Test	t Not Running
Descr	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	۲	Not Tested
3	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)	۲	Not Tested
4	Receive a Filtered Subscription Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) (35=AE)	۲	Not Tested
6	Submit a proper Logout Request (35=5)	۲	Not Tested
7	Receive a successful Logout Acknowledgement (35=5)	۲	Not Tested
REFR	Key: not tested con	nplete 😑 p	ending 🔴 faile d

Non Disclosed Indicator Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

To run a Non Disclosed Indicator Filtered Snapshot Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a FFiltered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=0)].
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Non Disclosed Indicator Filtered Snapshot Request test screen

Interv	view Test Suite Test Case Post Certification Help		
Steps	s of the test: Bank / Dealer: Non Disclosed Indicator Filtered Snapshot Request f	or EB	S Direct
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	lest from step1.
Purpo	ose		
The p Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while p Capture Reports	roperly p	rocessing
CSET U.S.: Euro Asia: CSET	F Hotline: +1 312 930 2322. pe: +44 20 3379 3803. +65 6593 5593. F Email: cset@cmegroup.com		
Desc	ription	Flag	Status
1	Submit a proper Logon Request (35=A)	۲	Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	٠	Not Tested
3	Submit a Filtered Snapshot Request (35=AD and 263=0)	۵	Not Tested
4	Receive a Filtered Snapshot Response (35=AQ)	٠	Not Tested
5	Receive Trade Capture Report(s) (35=AE)	۲	Not Tested
6	Receive a Snapshot Response (35=AQ)	٠	Not Tested
REFR	Key: not tested comp	lete 🥥 p	ending 😑 faile d

Venue Type Filtered Snapshot

Available tests:

- Venue Type Filtered Snapshot + Update Request
- Venue Type Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for *Bank / Dealer*. Additional options include: *Prime Customer*, *Prime Broker*, *Prime of Prime Broker*, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.



Venue Type Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.
 To run a Venue Type Filtered Snapshot + Update Request test:

 Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
 Receive a successful Logon Acknowledgement (35=A).
 Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)].
 Receive a Filtered Subscription Response (35=AQ).

 Receive Trade Capture Report(s) (35=AE) and enter the following values:

 tag 48-SecurityID
 tag 32-LastQty
 tag 31-LastPx

 Submit a proper Logout Request (35=5).

7. Receive a successful Logout Acknowledgement (35=5).

View Venue Type Filtered Snapshot + Update test screen

AutoCert+ CME STP FIX for EBS

Interv	riew Test Suite Test Case Post Certification Help		
Step	s of the test: Bank / Dealer: Venue Type Filtered Snapshot + Update Reques	t for Globe	x Trades
This te:	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 step1.
Purp	ose	-	
The proce	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Updat ssing Trade Capture Reports	e Request while	properly
Selec	ted Instrument(s): Unlock		
Note	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
agair	i if you are currently running this test.	Tes	t Not Running
Desc	ription	Flag	Status
1	Submit a proper Logon Request (35=A)	۲	Not Tested
2	Receive a successful Logon Acknowledgement (35=A)		Not Tested
3	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)		Not Tested
4	Receive a Filtered Subscription Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) (35=AE)		Not Tested
6	Submit a proper Logout Request (35=5)	۲	Not Tested
7	Receive a successful Logout Acknowledgement (35=5)	۲	Not Tested
	Key: not tested	e complete 😑 p	ending 🗧 faile
REF	RESH		

Venue Type Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=0)].
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Venue Type Filtered Snapshot test screen

Step	s of the test: Bank / Dealer: Venue Type Filtered Snapshot Request for Gi	obex Trades	
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	test from step
Purp	ose		
The p Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Req Capture Reports	uest while properly p	rocessing
Selec	ted Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	if you are currently running this test.		
		Tes	t Not Running
0		Tes	t Not Running
Desc	ription	Flag	t Not Running
Desc 1	ription Submit a proper Logon Request (35=A)	Flag	Status Not Tested
Desc 1 2	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	t Not Running Status Not Tested Not Tested
Desc 1 2 3	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0)	Flag	Status Not Tested Not Tested Not Tested
Desc 1 2 3 4	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ)	Tes Flag	t Not Running Status Not Tested Not Tested Not Tested Not Tested
Desc 1 2 3 4 5	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Tes Flag	t Not Running Status Not Tested Not Tested Not Tested Not Tested
Desc 1 2 3 4 5 6	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE) Receive a Snapshot Response (35=AQ)	Tes Flag	t Not Running Status Not Tested Not Tested Not Tested Not Tested Not Tested

Trade Party Type Filtered Snapshot

Available tests:

- Trade Party Type Filtered Snapshot + Update Request
- Trade Party Type Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.



Trade Party Type Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.
 To run a Trade Party Type Filtered Snapshot + Update Request test:

 Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
 Receive a successful Logon Acknowledgement (35=A).
 Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
 Receive a Filtered Subscription Response (35=AQ).

 Receive Trade Capture Report(s) (35=AE) and enter the following values:

 tag 48-SecurityID
 tag 32-LastQty
 tag 31-LastPx

 Submit a proper Logout Request (35=5).

7. Receive a successful Logout Acknowledgement (35=5). View Trade Party Type Filtered Snapshot + Update Request test screen

Intervi	ew Test Suite	Test Case	Post Certification	Help							
Steps Trade	of the test: s	Bank / Deal	er: Trade Party	Туре F	iltered	Snaps	hot + U	Ipdate R	Request	for G	Blobex
This test	could take up to s	everal minutes. Ple	ase do not close the w	ndow duri	ng the test	. Closing w	indow/stop	ping test red	quires to ren	un the t	est from step1.
Purpos	e										
The pu process	pose of this test is ing Trade Capture	s to verify that the o e Reports	client system can succe	ssfully sub	omit and m	aintain a Fi	Itered Sna	pshot + Upd	ate Request	t while p	properly
Selecte	d Instrument(s)	:	Un	lock							
Note: F	Press the Start Te	st button to start	or restart a Test. Plea	se do not	press the	Start Test	button			S	TART TEST
again i	f you are current	ly running this tes	st.							Test	Not Running
Descri	ption									Flag	Status
1	Submit a prope	er Logon Request	(35=A)								Not Tested
2	Receive a succ	essful Logon Ack	nowledgement (35=A	4)						٠	Not Tested
3	Submit a Filter	ed Snapshot + Up	odate Request (35=A	D and 263	3=1)					٠	Not Tested
4	Receive a Filte	red Subscription	Response (35=AQ)							٠	Not Tested
5	Receive Trade	Capture Report(s	s) (35=AE)							٠	Not Tested
6	Submit a prope	er Logout Reques	t (35=5)							٠	Not Tested
7	Receive a succ	essful Logout Ac	knowledgement (35=	5)					ĺ	٠	Not Tested
REFRE	SH						Key:) not tested	 complet 	te 😑 p	ending 😑 faile d

Trade Party Type Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

To run a Trade Party Type Filtered Snapshot Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Snapshot Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty

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• tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View *Trade Party Type Filtered Snapshot + Update Request* test screen AutoCert+ CME STP FIX for EBS

ton	of the test, Rank / Dealer, Trade Party Type Filtered Spanshot Persuent for C		daa
steps	s of the test. Bank / Dealer: Trade Party Type Piltered Shapshot Request for G	slobex Ira	ides
his tes	t 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
Purpo	se		
The po Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request w Capture Reports	hile properly p	rocessing
Select	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
20210	if you are currently running this test		
again	if you are currently running this test.	Test	Not Running
again Desci	if you are currently running this test.	Test Flag	Not Running
again Desci 1	if you are currently running this test. iption Submit a proper Logon Request (35=A)	Flag	Not Running Status Not Tested
again Desci 1 2	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Not Running Status Not Tested Not Tested
Descr 1 2 3	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0)	Flag	Not Running Status Not Tested Not Tested Not Tested
again Desci 1 2 3 4	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ)	Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested
again Descr 1 2 3 4 5	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Test Flag	Not Running Status Not Tested Not Tested Not Tested Not Tested Not Tested

Symbol Filtered Snapshot

Available tests:

- Symbol Filtered Snapshot + Update Request
- Symbol Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSI	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🖌	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	
	RTTEST
Test N	ot Running

Note: DO NOT select the "START TEST" button once the test is in progress.

Symbol Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.

To run a Symbol Filtered Snapshot + Update Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- Receive a <u>Filtered Subscription Response (35=AQ)</u>.
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View Symbol Filtered Snapshot + Update test screen

Intervi	ew Test Suite Test Case Post Certification Help		
Step	s of the test: Bank / Dealer: Symbol Filtered Snapshot + Update Request for G	lobex Tra	ades
This tes	tt 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 p	ose urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update R ssing Trade Capture Reports	equest while	properly
Select	ted Instrument(s): Unlock		
Note: again	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	S	TART TEST
		Test	t Not Running
Desc	ription	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	۲	Not Tested
3	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)		Not Tested
4	Receive a Filtered Subscription Response (35=AQ)		Not Tested
5	Receive Trade Capture Report(s) (35=AE)		Not Tested
6	Submit a proper Logout Request (35=5)		Not Tested
7	Receive a successful Logout Acknowledgement (35=5)		Not Tested
REFR	Key: not tested c RESH	omplete 😑 p	ending 🗧 faile

Symbol Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Receive a <u>Snapshot Response (35=AQ)</u>.

Interv	ew Test Suite Test Case Post Certification Help		
Steps	s of the test: Bank / Dealer: Symbol Filtered Snapshot Request for Globex Trade	s	
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	test from step1.
Purpo	se		
The p Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while Capture Reports	properly p	rocessing
Select	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	ir you are currently running this test.	Tes	t Not Running
Desc	ription	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)		Not Tested
3	Submit a Filtered Snapshot Request (35=AD and 263=0)	۲	Not Tested
4	Receive a Filtered Snapshot Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) (35=AE)		Not Tested
6	Receive a Snapshot Response (35=AQ)		Not Tested
REFR	Key: int tested con ESH	oplete 🥚 p	pending 🛑 faile d

Product Filtered Snapshot

Available tests:

- Product Filtered Snapshot + Update Request
- Product Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🗸	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.



Note: DO NOT select the "START TEST" button once the test is in progress.

Product Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.

To run a Product Filtered Snapshot + Update Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View Product Filtered Snapshot + Update Request test screen

steps	s of the test: Bank / Dealer: Product Piltered Shapshot + Opdate Request	IOF GIODEX IF	ades
his tes	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
Purpo	ise		
proces	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Up ssing Trade Capture Reports	date Request while	property
Select	ed Instrument(s): Unlock		
Note: again	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	S	TART TEST
-		Tes	t Not Runnir
Desc	ription	Flag	Status
Desc 1	ription Submit a proper Logon Request (35=A)	Flag	Status Not Teste
Desc 1 2	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Status Not Teste Not Teste
Desc 1 2 3	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1)	Flag	Status Not Teste Not Teste Not Teste
Desc 1 2 3 4	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ)	Flag	Status Not Teste Not Teste Not Teste Not Teste
Desc 1 2 3 4 5	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Flag	Status Not Teste Not Teste Not Teste Not Teste
Desc 1 2 3 4 5 6	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE) Submit a proper Logout Request (35=5)	Flag	Status Not Teste Not Teste Not Teste Not Teste Not Teste

Product Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Snapshot Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Receive a <u>Snapshot Response (35=AQ)</u>.

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sten	s of the test: Bank / Dealer: Product Filtered Snapshot Request for Glober T	rades	
his tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requi	res to rerun the t	est from step
Purp			
The p Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request Capture Reports	while properly p	rocessing
elec	ted Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
anain	if you are aurrently running this fast		
again	if you are currently running this test.	Tes	t Not Runnin
again Desc	if you are currently running this test.	Flag	t Not Runnin Status
again Desc 1	ription Submit a proper Logon Request (35=A)	Flag	Not Runnin Status Not Tester
Desc 1 2	If you are currently running this test. ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Not Runnin Status Not Tester Not Tester
Desc 1 2 3	If you are currently running this test. ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0)	Flag	Not Runnin Status Not Tester Not Tester Not Tester
Desc 1 2 3 4	If you are currently running this test. ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ)	Test Flag	Not Runnin Status Not Tester Not Tester Not Tester
again Desc 1 2 3 4 5	If you are currently running this test. ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Test Flag	Not Runnin Status Not Tester Not Tester Not Tester Not Tester Not Tester

Security Type Filtered Snapshot

Available tests:

- Security Type Filtered Snapshot + Update Request
- Security Type Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

				Test Suite Status:	
Sendercomp:	Select Sendercomp	~	ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🖌	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button STARTTEST again if you are currently running this test. Test Not Purple	Selected Instrument(s):	100 00 00 00 00 00 T	Unlock	
Test Not Rolling	Note: Press the Start Tes again if you are currently	t button to start or restart a Test. running this test.	Please do not press the Start Test button	START TEST

Note: DO NOT select the "START TEST" button once the test is in progress.

Security Type Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.

To run a Security Type Filtered Snapshot + Update Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty

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- tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).
- 7. Receive a successful Logout Acknowledgement (35=5). View Security Type Filtered Snapshot + Update test screen

is tes	could take up to several minutes. Please do not close the window during the test. Closing window/stopping test require	s to rerun the t	est from ster
Purpo	se		
The proces	rpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update R sing Trade Capture Reports	Request while p	properly
elect	ed Instrument(s): Unlock		
lote:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
Yam	n you die currendy funning das lest.	Test	Not Runni
Desc	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Teste
2	Receive a successful Logon Acknowledgement (35=A)	۲	Not Teste
	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)	۵	Not Teste
3	Receive a Filtered Subscription Response (35=40)	۲	Not Teste
3	Receive a linered outscription Response (55-Au)		Not Test
3 4 5	Receive Trade Capture Report(s) (35=AE)		NOL TESIE
3 4 5 6	Receive Trade Capture Report(s) (35=AE) Submit a proper Logout Request (35=5)		Not Teste

Security Type Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Snapshot Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Security Type Filtered Snapshot test screen

-	s of the test. Bank / Dealer. Security Type Piltered Shapshot Request for Gr	obex frades	•
is tes	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requ	uires to rerun the t	est from step
Purpo	se		
he p rade	irpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Reques Capture Reports	st while properly pr	ocessing
elect	ed Instrument(s): Unlock		
ote:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	SI	ART TEST
Aam	n you die Currently running uns test.	Test	Not Runnin
Desc	iption	Flag	Status
)esc 1	Submit a proper Logon Request (35=A)	Flag	Status Not Tester
)esc 1 2	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Status Not Tester
Desc 1 2 3	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0)	Flag	Status Not Tester Not Tester
)esc 1 2 3 4	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ)	Flag	Status Not Tester Not Tester Not Tester
Desc 1 2 3 4 5	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Flag	Status Not Tester Not Tester Not Tester Not Tester

Security Exchange Filtered Snapshot

Available tests:

- Security Exchange Filtered Snapshot + Update Request
- Security Exchange Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.



Security Exchange Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact CSET to schedule.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)].
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful Logout Acknowledgement (35=5).

View Security Exchange Filtered Snapshot + Update Request test screen

Intervi	ew Test Suite Test Case Post Certification Help		
Steps Trade	s of the test: Bank / Dealer: Security Exchange Filtered Snapshot + Update Reques	lest fo	r Globex
Purpo	t could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to	rerun the t	test from step 1.
The proces	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Requising Trade Capture Reports	est while	properly
Select	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	if you are currently running this test.	Tes	t Not Running
Desc	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	۲	Not Tested
3	Submit a Filtered Snapshot + Update Request (35=AD and 263=1)	۲	Not Tested
4	Receive a Filtered Subscription Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) (35=AE)		Not Tested
6	Submit a proper Logout Request (35=5)	٠	Not Tested
7	Receive a successful Logout Acknowledgement (35=5)		Not Tested
REFR	ESH	plete 🥚 p	bending 😑 faile d

Security Exchange Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive aFiltered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Security Exchange Filtered Snapshot Request screen

teps	s of the test: Bank / Dealer: Security Exchange Filtered Snapshot Request for	Globex *	Trades
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 step
Purpo	se		
The pu Trade	rrpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request whi Capture Reports	ile properly p	rocessing
elect	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
again	if you are currently running this test.		
again	if you are currently running this test.	Tes	t Not Runnir
again Descr	if you are currently running this test.	Tes Flag	t Not Runnin Status
again Descr 1	if you are currently running this test. iption Submit a proper Logon Request (35=A)	Flag	t Not Runnir Status Not Teste
again Descr 1 2	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	t Not Runnir Status Not Teste Not Teste
again Descr 1 2 3	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0)	Flag	t Not Runnir Status Not Teste Not Teste Not Teste
again Descr 1 2 3 4	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ)	Flag	t Not Runnin Status Not Teste Not Teste Not Teste Not Teste
Descr 1 2 3 4 5	if you are currently running this test. iption Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot Request (35=AD and 263=0) Receive a Filtered Snapshot Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Tes Flag	t Not Runnin Status Not Teste Not Teste Not Teste Not Teste

Order Entry Operator ID Filtered Snapshot

Available tests:

- Order Entry Operator ID Filtered Snapshot + Update Request
- Order Entry Operator ID Filtered Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

				Test Suite Status:	
Sendercomp:	Select Sendercomp	۷	ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an **Instrument** from the drop-down menu and click **Select** if not already selected.

Instrument(s):	Select Instrument(s) - Channel 🖌	Select
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3. Select **START TEST** to begin, then proceed to the instructions below.

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.	
	TART TEST
Tes	t Not Running

Note: DO NOT select the "START TEST" button once the test is in progress.

Order Entry Operator ID Filtered Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Update Request while properly processing Trade Capture Reports.

Note: EBS Direct tests require manual assistance prior to beginning the test; contact <u>CSET</u> to schedule.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=1)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive Trade Capture Report(s) (35=AE) and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx
- 6. Submit a proper Logout Request (35=5).

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View Order Entry Operator ID Filtered Snapshot + Update Request test screen

lob	ex Trades	uale Reque	SUIDI
is tes	t 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	test from step
Purpo	950		
The portion	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot + Upda ssing Trade Capture Reports	ate Request while	properly
elect	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
gain	if you are currently running this test.	-	
		Test	t Not Runnin
Desc	ription	Flag	Status
Desci 1	ription Submit a proper Logon Request (35=A)	Flag	Status Not Tester
Desci 1 2	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)	Flag	Status Not Tester Not Tester
Descr 1 2 3	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1)	Flag	Status Not Tester Not Tester Not Tester
Desci 1 2 3 4	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ)	Flag	Status Not Tester Not Tester Not Tester
Descr 1 2 3 4 5	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE)	Flag	Status Not Tester Not Tester Not Tester Not Tester
Desci 1 2 3 4 5 6	ription Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Filtered Snapshot + Update Request (35=AD and 263=1) Receive a Filtered Subscription Response (35=AQ) Receive Trade Capture Report(s) (35=AE) Submit a proper Logout Request (35=5)	Flag	Status Not Tester Not Tester Not Tester Not Tester Not Tester

Order Entry Operator ID Filtered Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while properly processing Trade Capture Reports.

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a Filtered Snapshot + Update Request [35=AD (tag 263-SubscriptionRequestType=0)]..
- 4. Receive a Filtered Subscription Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s) (35=AE)</u> and enter the following values:
 - tag 48-SecurityID
 - tag 32-LastQty
 - tag 31-LastPx

6. Receive a <u>Snapshot Response (35=AQ)</u>. View Order Entry Operator ID Filtered Snapshot Request test screen

steps rade	s of the test: Bank / Dealer: Order Entry Operator ID Filtered Snapshot Request f	or Glo	bex
his 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	test from step1
Purpo	ISE		
The p Trade	urpose of this test is to verify that the client system can successfully submit and maintain a Filtered Snapshot Request while p Capture Reports	property p	rocessing
elect	ed Instrument(s): Unlock		
Note:	Press the Start Test button to start or restart a Test. Please do not press the Start Test button	S	TART TEST
Note: again	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	S Tes	TART TEST t Not Running
Note: again Desc	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	Tes Flag	TART TEST t Not Running Status
Note: again Desci 1	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	Tes Flag	TART TEST t Not Running Status Not Tested
Note: again Descr 1 2	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	Flag	t Not Running Status Not Tested Not Tested
Note: again Desc 1 2 3	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	Flag	t Not Running Status Not Tested Not Tested Not Tested
Note: again Desc 1 2 3 4	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	Flag	t Not Running Status Not Tested Not Tested Not Tested Not Tested
Note: again Desc 1 2 3 4 5	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	Flag	t Not Running Status Not Tested Not Tested Not Tested Not Tested Not Tested

Multiple Parties via Snapshot

Available tests:

 \triangleright

- Multiple Parties via Snapshot + Update Request
- Multiple Parties via Snapshot Request

Note: The test procedures below are for Globex and / or EBS Direct Session Management for Bank / Dealer. Additional options include: Prime Customer, Prime Broker, Prime of Prime Broker, which are dependent on responses provided in the Interview.

To set up the selected test:

1. After selecting a test case from the suite, select a **SenderComp** from the drop-down menu and **ASSIGN** (if not already selected).

			Test Suite Status:	
Sendercomp:	Select Sendercomp	✓ ASSIGN	Pre-Certification Interview: Test Suite Status:	Complete In Progress

2. Select an Instrument from the drop-down menu and click Select if not already selected.



Multiple Parties via Snapshot + Update Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Snapshot + Update Request for multiple parties while properly processing Trade Capture Reports.

7. Receive a successful <u>Logout Acknowledgement (35=5)</u>. View *Multiple Parties via Snapshot + Update* test screen

Interv	iew Test Suite Test Case Post Certification Help		
Steps	of the test: Bank / Dealer: Multiple Parties via Snapshot + Update Request for (Globex	Trades
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.
Purpo	se		
The pu proper	urpose of this test is to verify that the client system can successfully submit and maintain a Snapshot + Update Request for n ty processing Trade Capture Reports	nultiple pa	rties while
Select	ed Instrument(s): Unlock		
Note: again	Press the Start Test button to start or restart a Test. Please do not press the Start Test button if you are currently running this test.	S	TART TEST
		Tes	t Not Running
Descr	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Tested
2	Receive a successful Logon Acknowledgement (35=A)	۲	Not Tested
3	Submit a Snapshot + Update Request for more than one (1) entity (35=AD and 263=1)	۲	Not Tested
4	Receive a Trade Capture Report Response (35=AQ)	۲	Not Tested
5	Receive Trade Capture Report(s) for more than one (1) entity (35=AE)	۲	Not Tested
6	Submit a proper Logout Request (35=5)	۲	Not Tested
7	Receive a successful Logout Acknowledgement (35=5)	۲	Not Tested
REFR	ESH Key: O not tested Com	plete 🥚 p	ending 😑 faile d

Multiple Parties via Snapshot Request

The purpose of this test is to verify that the client system can successfully submit and maintain a Snapshot Request for multiple parties while properly processing Trade Capture Reports.

To run a Multiple Parties via Snapshot Request test:

- 1. Submit a proper Logon Request [35=A (tag 141-ResetSeqNumFlag=Y)].
- 2. Receive a successful Logon Acknowledgement (35=A).
- 3. Submit a <u>Snapshot Request</u> for more than one (1) entity (35=AD and tag 263-SubscriptionRequestType=1).
- 4. Receive a Snapshot Response (35=AQ).
- 5. Receive <u>Trade Capture Report(s)- 35=AE</u> for more than one (1) entity and enter the following values:
 - tag 48-SecurityID
 - tag 31-LastPx

 \triangleright

6. Receive a <u>Snapshot Response (35=AQ)</u>. View *Multiple Parties via Snapshot* test screen

teps	of the test: Bank / Dealer: Multiple Parties via Snapshot Request for Globex	Trades	
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	test from step
Purpo	Se		
The pu proces	rpose of this test is to verify that the client system can successfully submit and maintain a Snapshot Request for multiple sing Trade Capture Reports	parties while	properly
elect	ed Instrument(s): Unlock		
Descr	iption	Flag	Status
1	Submit a proper Logon Request (35=A)		Not Teste
1 2	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A)		Not Teste
1 2 3	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot Request for more than one (1) entity (35=AD and 263=0)	0 0	Not Teste Not Teste Not Teste
1 2 3 4	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot Request for more than one (1) entity (35=AD and 263=0) Receive a Snapshot Response (35=AQ)	0 0 0	Not Teste Not Teste Not Teste Not Teste
1 2 3 4 5	Submit a proper Logon Request (35=A) Receive a successful Logon Acknowledgement (35=A) Submit a Snapshot Request for more than one (1) entity (35=AD and 263=0) Receive a Snapshot Response (35=AQ) Receive Trade Capture Report(s) for more than one (1) entity (35=AE)	0 0 0 0 0	Not Teste Not Teste Not Teste Not Teste Not Teste