

AutoCert+ EBS Conflated Ultra User Manual

24 October 2022



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Getting Started

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

To run and navigate AutoCert+:

- 1. Complete the steps detailed in the "Process Summary EBS New Release Testing Setup" topic.
- 2. Log into the automated certification tool.
- 3. Review general AutoCert+ test suite navigation and general interview information.
- 4. Navigate to the AutoCert+ EBS Conflated Ultra test suite.
 - a. Select a Company Name.
 - b. For Market, select "EBS."
 - c. For Purpose, select "Market Data Conflated Ultra."
 - d. Select an Application System.
 - e. For Test Suite, select "EBS Conflated Ultra."
- 5. Select an **SenderComp** then select **ASSIGN**.
- 6. Complete the Interview for this test suite.
- 7. Complete applicable test cases.
- 8. Complete the certification process from the Post Certification tab.

What's New

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

Date	Торіс	Description
October 24, 2022	Format	Website and PDF format changes only.
September 28, 2022	Interview	Updated with new interview questions for the EBS Conflated Ultra (UDP/TCP) Participation test suite enhancements
September 28, 2022	<i>Conflated UDP</i> Test cases	Renamed tests to differentiate from TCP tests
September 28, 2022	<i>Conflated TCP</i> Test cases	Added new tests for the EBS Conflation TCP test suite
September 14, 2022	Security Definition	New test case "Security Definition Message for NDF" replaces "Security Definition Message for On-MTF NDF"
September 14, 2022	Interview	Removed interview question "Will your system support On-MTF NDF?"
June 17, 2022	Security Definition Message for NDF	The Security Definition Message for NDF test case overlaps Security Definition Message for On-MTF NDF and has been removed.
June 2, 2022	TCP Replay Recovery	New test case
May 24, 2021		Initial release

Interview

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

Note: You cannot access test suites and test cases until the completion of the interview.

To complete the interview:

Answer each question and select Complete when finished.

Intervie	w Test Suite	Test Case	Post Certification	Help	
	Which Market do	es vour applie	cation support?		
	G10 FX Spot	ioo Jour appri	auton support i		
	Metals Spot				
	Emergent Market	s FX Spot			
	Russian Ruble				
✓	Non-Deliverable f	Forwards (NDF)		
	Will your system	support Fixe	d Date NDF ?		
0	Yes				
•	NO				
	Will your applica	ition support t	BS Spectrum Market	t Data ?	
	No				
	Does your syste	m support TC	P Recovery using TC	P replay	? Note: TCP Replay is not a performance-based recovery option and should only be used if
	other options are	e unavailable.	For more info, please	e read h	ttps://www.cmegroup.com/confluence/display/EPICSANDBOX/MDP+3.0+-+TCP+Recovery
0	Yes				
\bigcirc	No				
	Which of the foll	owing Subscr	iption Request Type (does yo	ur application support ?
~	Snapshot				
	Snapshot+Update	es			
	How do you sub	scribe to Secu	irityListRequest, Sec	urity Sta	tusRequest and MarketDataRequest ?
~	Subscribe to instr	ument level			
	Subscribe to all				
	Do you support	unsubscribing	from the previous s	ubscript	tion ? (SubscriptionReqType-Tag 263 = 2)
0	Yes				
0	CHENDER I	(LTCD			
	Data solutions s	upport a 1:ma	ny model for session	e login o s and n	credentials, iP and ports for each market data channel. Clients should ensure their market
	data messaging.	For more info	on Conflated TCP S	ession /	Access Model, please read here
	https://www.cme	group.com/co	onfluence/display/EPI	CSAND	BOX/CME+Globex+EBS+Market+-+Market+Data#CMEGlobexEBSMarketMarketData-
	ConflatedTCPSe	ssionAccess	Nodel		
0	Acknowledge				
0	Not Acknowledge				
Com	olete				

Certification Tests

This section contains information on the certification tests.

Conflated UDP Security Definition Message

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages.

Note: This test is used for Security Definition Message, including Non-Deliverable Forwards (NDF). The image below shows the non-NDF version of the test.

For additional information, see CME Globex EBS Market - Market Data Message Specification.

- 1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the START TEST button.

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

Interview Test Suite Test Case Post Certification Help Steps of the test: Conflated UDP Security Definition Message This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1. Purpose The purpose of this test is to verify that your application can properly receive and process Security Definition Messages. Selected Instrument(s): 6DJ19#_USD/JPY - 751 Unlock IP Port Category Incremental Conflated Feed A 222.111.111.5 11111 Incremental Conflated Feed B 222.111.111.5 11111 Conflated Snapshot 222.111.111.5 11111 Instrument Replay Conflated 222 111 111 5 11111 66.55.111.111 TCP Replay 9999 Category Link Templates File: templates_FixBinary.xml ACP Ultra New York Configuration File: config.xml ACP Ultra London Configuration File: config.xml ACP Ultra OFF SEF NDF Configuration File: config.xml ACP Ultra ON SEF NDF Configuration File: config.xml Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button START TEST again if you are currently running this test. Test Not Running Description Flag Status Confirm that your application successfully received and processed the Security Definition Message. Date Not Tested format should be entered as: YYYYMMDD Key: 🕘 not tested 🔵 complete 😑 pending 🔴 failed REFRESH

To run a Security Definition test:

 Confirm that your application successfully received and processed the Security Definition (<u>tag 35-MsgType=d</u>) message.

The date format should be entered as: YYYYMMDD.

Conflated UDP Security Definition Message for Fixed Date NDF

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages for Fixed Date NDF.

For additional information, see CME Globex EBS Market - Market Data Message Specification.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

iterview	Test Suite Test Case Post Certification Help			
Steps	s of the test: Conflated UDP Security Definition Messa	ge for Fixed Date NDF		
This test	t could take up to several minutes. Please do not close the window during the test.	Closing window/stopping test requires to rem	un the te	est from step1.
Purpo	se			
The pu	urpose of this test is to verify that your application can properly receive and process	Security Definition Messages.		
Select	ed Instrument(s): INR39# EOM SEP 22 - 771 Unlock			
	Category	IP		Port
	Incremental Conflated Feed A	222.111.111.22		11111
	Incremental Conflated Feed B	222.111.111.22		11111
	Conflated Snapshot	222.111.111.22		11111
	Instrument Replay Conflated	222.111.111.22		11111
	TCP Replay	66.55.111.111		9777
	Category	Link		
	Templates File:	templates_FixBir	<u>nary.xm</u>	1
ACP Ultra New York Configuration File:		<u>config.xm</u>	1	
	ACP Ultra London Configuration File:	<u>config.xm</u>		
	ACP Ultra OFF SEF NDF Configuration File:	<u>config.xm</u>		
	ACP Ultra ON SEF NDF Configuration File:	<u>config.xm</u>	1	
Note: again	Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test.	itart Test button	ST	ART TEST
			Test	Not Running
Desci	rintion		Flag	Status
Deser			Tidg	otatao
1	Confirm that your application successfully received and processed the Se Date NDF. Date format should be entered as: YYYYMM	curity Definition Message for Fixed	٠	Not Tested
REFR	ESH	Key: 🕘 not tested 🜘 comple	te 😑 p	ending 😑 faile

To run a Security Definition Message for Fixed Date NDF test:

 Confirm that your application successfully received and processed a Security Definition (<u>tag 35-MsgType=d</u>) message for Fixed Date NDF.

Verify the values on the selected instrument Security Definition (tag 35-MsgType=d) message received.

The date format should be entered as: YYYYMMDD.

Conflated UDP Security Definition Message for On-MTF NDF

The purpose of this test is to verify that your application can properly receive and process Security Definition Messages.

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For additional information, see <u>CME Globex EBS Market - Market Data Message Specification</u>.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the START TEST button.

Note: DO NOT select the START TEST butto	on once the test is in prog	gress	
Interview Test Suite Test Case Post Certification Help			
Steps of the test: Conflated UDP Security Definition Messa	age for On-MTF NDF		
This test could take up to several minutes. Please do not close the window during the test.	Closing window/stopping test requires to rer	un the te	est from step1.
Purpose			
The purpose of this test is to verify that your application can properly receive and process	s Security Definition Messages.		
Selected Instrument(s): INR39# EOM SEP 22 - 771 Unlock			
Category	IP		Port
Incremental Conflated Feed A	222.111.111.22		11111
Incremental Conflated Feed B	222.111.111.22		11111
Conflated Snapshot	222.111.111.22		11111
Instrument Replay Conflated	222.111.111.22		11111
TCP Replay	66.55.111.111		9777
Category	Link		
Templates File:	templates_FixBit	<u>nary.xm</u>	1
ACP Ultra New York Configuration File:	<u>config.xm</u>	1	
ACP Ultra London Configuration File:	<u>config.xm</u>	1	
ACP Ultra OFF SEF NDF Configuration File:	<u>config.xm</u>	<u>l</u>	
ACP Ultra ON SEF NDF Configuration File:	<u>config.xm</u>	1	
Note: Press the Start Test button to start or restart a Test. Please do not press the again if you are currently running this test.	Start Test button	ST	ART TEST
		Test	Not Running
Description		Flag	Status
1 Confirm that your application successfully received and processed the Set 1 MTF NDF. Date format should be entered as: YYYYMMDD	ecurity Definition Message for On-	٠	Not Tested
REFRESH	Key: 🏐 not tested 🌘 comple	te 😑 p	ending 😑 faile d

To run a Security Definition Message for On-MTF NDF test:

- Confirm that your application successfully received and processed the Security Definition (<u>tag 35-MsgType=d</u>) message for On-MTF NDF.
- 2. Verify the values on the selected instrument Security Definition (tag 35-MsgType=d) message received by entering responses for:
 - tag 63 SettlType

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• In the repeating group: First MaturityDate

Note: The date format should be entered as: YYYYMMDD.

• In the repeating group: First Security Alt ID

Desc	ription	Flag	Status
	Confirm that your application successfully received and processed the Security Definition Message for On-MTF NDF. Date format should be entered as: YYYYMMDD		
	Instrument: PHP49#_ PHP 1M - 771 Security ID: 12345678		
1	SettlType :		Pending
	First MaturityDate in the repeating group :	_	. chang
	First Security Alt ID in the repeating group :		
	Submit		

Conflated UDP Security Definition Mid-Week Updates

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) message updates during the week.

For additional information, see CME Globex EBS Market - Market Data Message Specification.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

nterview Test Suite Test Case Post Certification Help		
Steps of the test: Conflated UDP Security Definition Mid	-Week updates	
This test could take up to several minutes. Please do not close the window during the te	st. Closing window/stopping test requires to rerun th	ie test from step1.
Purpose		
The purpose of this test is to verify that your application can properly receive and proc	ess Security Definition Messages updates during the	e week
Selected Instrument(s): INR39# EOM SEP 22 - 771 Unlock		
Category	IP	Port
Incremental Conflated Feed A	222.111.111.22	11111
Incremental Conflated Feed B	222.111.111.22	11111
Conflated Snapshot	222.111.111.22	11111
Instrument Replay Conflated	222.111.111.22	11111
TCP Replay	66.55.111.111	9777
Category	Link	
Templates File:	templates_FixBinary	xml
ACP Ultra New York Configuration File:	<u>config.xml</u>	
ACP Ultra London Configuration File:	<u>config.xml</u>	
ACP Ultra OFF SEF NDF Configuration File:	<u>config.xml</u>	
ACP Ultra ON SEF NDF Configuration File:	<u>config.xml</u>	
Note: Press the Start Test button to start or restart a Test. Please do not press the again if you are currently running this test.	ne Start Test button	START TEST
	Т	est Not Running
Description	Flag	g Status
Confirm that your application successfully received and processed the Date format should be entered as: YYYYMMDD	Security Definition Message updates.	Not Tested
REFRESH	Key: i not tested ocomplete) pending 🕚 failed

To run a Security Definition Mid-Week Updates test:

 Confirm that your application successfully received and processed the Security Definition (<u>tag 35-MsgType=d</u>) message.

The date format should be entered as: YYYYMMDD.

Conflated UDP Limits and Banding Message

The purpose of this test is to verify that your application can properly receive and process Market Data Incremental Refresh (tag 35-MsgType=X) - Limits and Banding messages.

For additional information, see <u>CME Globex EBS Market - Market Data Message Specification</u>.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

Interview Test Suite Test Case Post Certification Help		
Steps of the test: Conflated UDP Limits and Banding Mes	sage	
This test could take up to several minutes. Please do not close the window during the test	t Closing window/stopping test requires to rerun	the test from sten1
	. Closing mindemotopping toot required to relation	the test nem step i.
Purpose	as Limits and Randing massages	
The purpose of this test is to verify that your application can properly receive and proce	ss Limits and Banding messages.	
Selected Instrument(s): INR39# EOM SEP 22 - 771 Unlock		
Category	IP	Port
Incremental Conflated Feed A	222.111.111.22	11111
Incremental Conflated Feed B	222.111.111.22	11111
Conflated Snapshot	222.111.111.22	11111
Instrument Replay Conflated	222.111.111.22	11111
TCP Replay	66.55.111.111	9777
Category	Link	
Templates File:	templates_FixBina	<u>ry.xml</u>
ACP Ultra New York Configuration File:	<u>config.xml</u>	
ACP Ultra London Configuration File:	<u>config.xml</u>	
ACP Ultra OFF SEF NDF Configuration File:	<u>config.xml</u>	
ACP Ultra ON SEF NDF Configuration File:	<u>config.xml</u>	
Note: Press the Start Test button to start or restart a Test. Please do not press the	e Start Test button	START TEST
again n'you are currenuy running uns test.		
		Test Not Running
Description	F	lag Status
1 A threshold limits are sent with MDEntryType=g. Please validate the follo	owing values.	Not Tested
1		nonding follow
DEEDE eu	Key: I hot tested	pending falled
REFRESH		

To run the Limits and Banding Message test:

1. Threshold limits are sent with Limits and Banding (MDEntryType=g).

Validate the tag values.

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Conflated UDP Market State Message

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

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

	s of the test. Connated ODF market state Message		
is 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	est from step1.
Purpo	se		
'he pu	rpose of this test is to verify that your application can properly receive and process security status messages.		
Descr	iption	Flag	Status
1	Your application will receive a Security Status message. AutoCert+ prompts you to enter the current market state of your application.	•	Complete
2	Your application will receive a Security Status message. AutoCert+ prompts you to enter the current market state of your application.	•	Complete
3	The market changed states. AutoCert+ prompts you to enter the current market state of your application.	•	Complete
4	The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Complete

To run the Market State Message test:

- 1. Enter the current market state from the security status message that your application received.
- 2. Enter the current market state from the security status message that your application received.
- 3. The market changed states. Enter the current market state from the security status message that your application received.
- 4. The market changed states. Enter the current market state from the security status message that your application received.

Conflated UDP Trade Summary Message

The purpose of this test is to verify that your application can properly receive and process a Market Data Incremental Refresh (tag 35-MsgType=X) Trade Summary message.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

Interview Test Suite Test Case Post Certification Help		
Steps of the test: Conflated UDP Trade Summary Message his test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to Runnese	o rerun the t	est from step1.
The purpose of this test is to verify that your application can properly receive and process trade summary message		
Description	Flag	Status
Description 1 Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.	Flag	Status Complete
Description 1 Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values. Key: not tested col 	Flag	Status Complete ending ● failed

▶ To run a Trade Summary Message test:

1. Enter the tag values from the Market Data Incremental Refresh (tag 35-MsgType=X) Trade Summary message with MDEntryType=2 (trade) message that your application received.

Conflated UDP Book Management Messages for Market by Price (MBP)

This test verifies that your application can properly receive and process book management information.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

is tes	s of the test: Conflated UDP Book Management Message t could take up to several minutes. Please do not close the window during the test. Clo	es for Market by Price (MBP) sing window/stopping test requires to rerun the	test from step
Purpo	ose		
íhe p	urpose of this test is to verify that your application can properly receive and process bo	ok management information	
elect	ted Instrument(s): 6DJ19#_USD/JPY - 751 Unlock		
	Category	IP	Port
	Incremental Conflated Feed A	222.111.111.22	11111
	Incremental Conflated Feed B	222.111.111.22	11111
	Conflated Snapshot	222.111.111.22	11111
	Instrument Replay Conflated	222.111.111.22	11111
	TCP Replay	66.55.111.111	9777
	Category	Link	
	Templates File:	templates_FixBinary.x	<u>ml</u>
	ACP Ultra New York Configuration File:	<u>config.xml</u>	
	ACP Ultra London Configuration File:	<u>config.xml</u>	
	ACP Ultra OFF SEF NDF Configuration File:	<u>config.xml</u>	
	ACP Ultra ON SEF NDF Configuration File:	<u>config.xml</u>	
lote:	Dross the Start Test button to start or restart a Test. Please do not press the Star	t Test button	TADT TE CT
Note: again Desc	Press the Start Test button to start or restart a Test. Please do not press the Star if you are currently running this test.	t Test button Te	START TEST
Note: again Desc 1	Press the Start Test button to start or restart a Test. Please do not press the Star if you are currently running this test. ription Confirm books are empty for selected instruments.	t Test button Te	START TEST st Not Runnin Status Complete
Note: again Desc 1 2	Press the Start Test button to start or restart a Test. Please do not press the Star if you are currently running this test. ription Confirm books are empty for selected instruments. Receive a set of orders for the instrument.	t Test button Te	stART TEST st Not Runnin Status Complete Complete
Note: again Desc 1 2 3	Press the Start Test button to start or restart a Test. Please do not press the Star if you are currently running this test.	t Test button Te	START TEST st Not Runnin Status Complete Complete
Desc 1 2 3	Press the Start Test button to start or restart a Test. Please do not press the Star if you are currently running this test.	t Test button Te	START TEST st Not Running Status Complete Complete
Aote: again Desc 1 2 3 4	Press the Start Test button to start or restart a Test. Please do not press the Star if you are currently running this test.	t Test button	START TEST st Not Runnin Status Complete Complete Pending

To run a Book Management Messages for Market by Price (MBP) test:

- 1. Confirm that the books are empty for the selected instruments.
- 2. Receive a set of orders for the instrument.
- 3. Receive cancellations for orders.
- 4. Confirm the quantities and prices on the book for the selected instrument.

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Conflated UDP Recovery Test for Market by Price (MBP)

This test verifies that your application can perform a recovery test. For example, if a user does not receive all messages from the system during a trading session, it will be necessary to perform a recovery to update the books.

For additional information, see CME Globex EBS Market - Market Data Message Specification.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.

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

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

s tes			
	t could take up to several minutes. Please do not close the window during the test. C	Closing window/stopping test requires to rerun t	the test from step1
urpo	se		
he pu uring	urpose of this test is to verify that your application can perform a recovery test. For e a trading session, it will be necessary to perform recovery to update the books.	xample, if a user does not receive all message	s from the system
elect	ed Instrument(s): 6DJ19#_USD/JPY - 751 Unlock		
	Category	IP	Port
	Incremental Conflated Feed A	222.111.111.22	11111
	Incremental Conflated Feed B	222.111.111.22	11111
	Conflated Snapshot	222.111.111.22	11111
	Instrument Replay Conflated	222.111.111.22	11111
	TCP Replay	66.55.111.111	9777
	Category	Link	
	Templates File:	templates_FixBinar	<u>y.xml</u>
	ACP Ultra New York Configuration File:	<u>config.xml</u>	
	ACP Ultra London Configuration File:		
	Act off a London configuration rife.	<u>config.xml</u>	
	ACP Ultra OFF SEF NDF Configuration File:	<u>config.xml</u> <u>config.xml</u>	
ote:	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the Si	<u>config.xml</u> <u>config.xml</u> <u>config.xml</u> tart Test button	START TEST
ote: gain	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the St if you are currently running this test.	<u>config.xml</u> <u>config.xml</u> <u>config.xml</u> tart Test button	START TEST Test Not Running
ote: gain Desc	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the Si if you are currently running this test.	config.xml config.xml config.xml tart Test button	START TEST Test Not Running ag Status
ote: gain)esc 1	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the St if you are currently running this test.	config.xml config.xml config.xml tart Test button	START TEST Test Not Running ag Status Not Tested
ote: gain Desc 1	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the St if you are currently running this test.	config.xml config.xml config.xml tart Test button	START TEST Test Not Running ag Status Not Tested Not Tested
ote: gain Desc 1 2 3	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the Si if you are currently running this test. ription Confirm books are empty for selected instruments. Receive market data for a set of orders and cancels for the instrument. Miss market data for a set of orders and cancels and to recover with snaps	config.xml config.xml config.xml tart Test button	START TEST Test Not Running ag Status Not Tested Not Tested Not Tested
ote: gain 2 3 4	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the St if you are currently running this test.	config.xml config.xml config.xml tart Test button	START TEST Test Not Running ag Status Not Tested Not Tested Not Tested Not Tested
ote: gain)esc 1 2 3 4 5	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the St if you are currently running this test. ription Confirm books are empty for selected instruments. Receive market data for a set of orders and cancels for the instrument. Miss market data for a set of orders and cancels and to recover with snaps Receive market data for a set of orders and cancels for the recovery instru Confirm quantities and prices on the book for the selected instrument	config.xml config.xml config.xml tart Test button	START TEST Test Not Running ag Status Not Tested Not Tested Not Tested Not Tested Not Tested
lote: gain 2 3 4 5 6	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the St if you are currently running this test. Confirm books are empty for selected instruments. Receive market data for a set of orders and cancels for the instrument. Miss market data for a set of orders and cancels and to recover with snaps Receive market data for a set of orders and cancels for the recovery instru Confirm quantities and prices on the book for the selected instrument Recover the missing security definition message with mid-week updates fr confirm the updated TradeDate and SettIDate of the first repeating group. YYYYMMDD	config.xml config.xml config.xml config.xml tart Test button shot feed iment. com instrument replay feed and then Date format should be entered as:	START TEST Test Not Running ag Status Not Tested Not Tested Not Tested Not Tested Not Tested Not Tested

To run a Recovery Test for Market by Price (MBP) test:

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- 1. Confirm that the books are empty for the selected instruments.
- 2. Receive market data for a set of orders and cancels for the instrument.
- 3. Miss market data for a set of orders and cancels and to recover with snapshot feed.
- 4. Receive market data for a set of orders and cancels for the recovery instrument.
- 5. Confirm the quantities and prices on the book for the selected instrument.
- 6. Recover the missing Security Definition (tag 35-MsgType=d) message with mid-week updates from the instrument replay feed and then confirm the updated TradeDate and SettlDate of the first repeating group. The date format should be entered as: YYYYMMDD.
- 7. Confirm the quantities and prices on the book for the selected instrument.

Conflated UDP Channel Reset for Market by Price (MBP)

This test verifies that your application can properly receive and process channel reset messages.

For additional information, see CME Globex EBS Market - Market Data Message Specification.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the **Instruments** drop-down, then **Select**, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

via ter	t could take up to coveral minutes. Please do not clease the window during the to	et. Clasing window/stanning test requires to serve	the test from store
is tes	t could take up to several minutes. Please do not close the window during the te	st. Closing window/stopping test requires to rerun	the test from step
Purpo			
The P	urpose of this test is to verify that your application can properly receive and proc	ess channel reset messages.	
elec	ed Instrument(s): 6DJ19#_USD/JPY - 751 Unlock		
	Category	IP	Port
	Incremental Conflated Feed A	222.111.111.22	11111
	Incremental Conflated Feed B	222.111.111.22	11111
	Conflated Snapshot	222.111.111.22	11111
	Instrument Replay Conflated	222.111.111.22	11111
	TCP Replay	66.55.111.111	9777
	Category	Link	
	Templates File:	templates_FixBinar	<u>ry.xml</u>
	ACP Ultra New York Configuration File:	<u>config.xml</u>	
	ACP Ultra London Configuration File:	config.xml	
	5		
	ACP Ultra OFF SEF NDF Configuration File:	<u>config.xml</u>	
	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File:	<u>config.xml</u> <u>config.xml</u>	
Note: again	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press th if you are currently running this test.	config.xml config.xml	START TEST Test Not Runnin
Note: again Desc	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press th if you are currently running this test.	config.xml config.xml ne Start Test button	START TEST Test Not Runnin lag Status
Note: again Desc 1	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press th if you are currently running this test.	config.xml config.xml ne Start Test button	START TEST Test Not Runnin lag Status Not Teste
Note: again Desc 1 2	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press th if you are currently running this test.	config.xml config.xml	START TEST Test Not Runnin lag Status Not Teste Not Teste
Note: again Desc 1 2 3	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press th if you are currently running this test. ription Confirm books are empty for the selected instruments. Receive market data for a set of orders. Confirm quantities and prices on the book for the selected instrument.	config.xml config.xml ne Start Test button	START TEST Test Not Runnin ag Status Not Tester Not Tester Not Tester
Note: again Desc 1 2 3 4	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press th if you are currently running this test. ription Confirm books are empty for the selected instruments. Receive market data for a set of orders. Confirm quantities and prices on the book for the selected instrument. Receive Channel Reset message.	config.xml config.xml ne Start Test button	START TEST Test Not Runnin lag Status Mot Teste Not Teste Not Teste Not Teste Not Teste Not Teste
Note: again Desc 1 2 3 4 5	ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press this you are currently running this test. ription Confirm books are empty for the selected instruments. Receive market data for a set of orders. Confirm quantities and prices on the book for the selected instrument. Receive Channel Reset message. Receive resent book.	config.xml config.xml ne Start Test button	START TEST Test Not Runnin lag Status Not Teste Not Teste Not Teste Not Teste Not Teste

To run a Channel Reset for Market by Price (MBP) test:

- 1. Confirm books are empty for the selected instruments.
- 2. Receive market data for a set of orders.
- 3. Confirm the quantities and prices on the book for the selected instrument.
- 4. Receive a Market Data Incremental Refresh (tag 35-MsgType=X) Channel Reset message.

- 5. Receive the resent book.
- 6. Confirm the quantities and prices on the book for the selected instrument.

TCP Replay Recovery

The purpose of this test is to verify that your application can perform recovery via TCP Replay.

For additional details, see the <u>CME Globex EBS Market - Market Data Message Specification</u> and <u>MDP 3.0 TCP</u> <u>Recovery</u>.

- 1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
- 2. From the Instruments drop-down, then Select, if the contract is not already locked.
- 3. Select the **START TEST** button.

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

ch.	s of the test: Conflated UDP TCP Replay Recovery			
s 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 f	test from step1
Purpo	ose			
The p	urpose of this test is to verify that your application can perform recovery via TCP R	eplay.		
elect	ed Instrument(s): 6DJ19#_USD/JPY - 751 Unlock			
	Category	IP		Port
	Incremental Conflated Feed A	222.111.111.22		11111
	Incremental Conflated Feed B	222.111.111.22		11111
	Conflated Snapshot	222.111.111.22		11111
	Instrument Replay Conflated	222.111.111.22		11111
	TCP Replay	66.55.111.111		9777
	Category	Link		
	Templates File:	templates_FixE	<u> Binary.xn</u>	<u>nl</u>
	ACP Ultra New York Configuration File:	<u>config.x</u>	ml	
		-		
	ACP Ultra London Configuration File:	<u>config.x</u>	ml	
	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File:	<u>config.x</u> config.x	<u>:ml</u> :ml	
Note: again	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test.	config.x config.x config.x Start Test button	<u>xml</u> x <u>ml</u> s	TART TEST
Note: again	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test.	config.x config.x config.x	<u>rml</u> r <u>ml</u> r <u>ml</u> S Tesi	TART TEST t Not Running
Note: again Desc	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test.	config.x config.x Config.x	rml rml S Test Flag	TART TEST t Not Running Status
Note: again Desc 1	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test. ription AutoCert+ sends incremental updates then creates a gap to be recovered	config.x config.x Start Test button	mi mi S Test Flag	TART TEST t Not Running Status Not Tested
Note: again Desc 1 2	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test. ription AutoCert+ sends incremental updates then creates a gap to be recovered Establish a TCP connection and submit a Logon message. Was TCP cor message submitted successfully?	config.x config.x config.x Start Test button	mi mi Test Flag	TART TEST t Not Running Status Not Tested Not Tested
Note: again Desc 1 2 3	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test. ription AutoCert+ sends incremental updates then creates a gap to be recovered Establish a TCP connection and submit a Logon message. Was TCP corr message submitted successfully? Receive a Logon Confirmation message. Was Logon confirmation message	config.x config.x Start Test button d. nection established and logon ge received?	mi mi mi Fiag	IART TEST t Not Running Status Not Tested Not Tested Not Tested
Note: again Desc 1 2 3 4	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test. ription AutoCert+ sends incremental updates then creates a gap to be recovered Establish a TCP connection and submit a Logon message. Was TCP con message submitted successfully? Receive a Logon Confirmation message. Was Logon confirmation message Submit a Market Data Replay Request message.	config.x config.x Start Test button 1. nection established and logon ge received?	mi mi mi Flag	IART TEST t Not Running Status Not Tested Not Tested Not Tested
Note: again Desc 1 2 3 4 5	ACP Ultra London Configuration File: ACP Ultra OFF SEF NDF Configuration File: ACP Ultra ON SEF NDF Configuration File: Press the Start Test button to start or restart a Test. Please do not press the if you are currently running this test. ription AutoCert+ sends incremental updates then creates a gap to be recovered Establish a TCP connection and submit a Logon message. Was TCP con message submitted successfully? Receive a Logon Confirmation message. Was Logon confirmation message Submit a Market Data Replay Request message. Confirm that your application successfully received the Replay message Data Request Message.	config.x config.x Start Test button d. nection established and logon ge received? that was requested in the Market	mi mi mi Flag	TART TEST t Not Running Status Not Tested Not Tested Not Tested Not Tested

AutoCert+ EBS Conflated Ultra

To run a TCP Replay Recovery test:

- 1. AutoCert+ sends incremental updates then creates a gap to be recovered.
- 2. Establish a TCP connection and submit a Logon message.

Select (**Yes** or **No**) to indicate whether the TCP connection was established and a logon message was submitted successfully.

3. Receive <u>a Logon Confirmation</u> message.

Select (Yes or No) to indicate whether a Logon confirmation message was received.

- 4. Submit a Market Data Replay Request message.
- 5. Confirm that your application successfully received the replay message (35=X) that was requested in the Market Data Replay Request message (35=V) by entering the following tag value:
 - Price: tag 270-MDEntryPx

5	Confirm that your application successfully received the Replay message that was requested in the Market Data Request Message.	•	Pending
	Price (tag 270-MDEntryPX):		

6. Receive and process a Logout message.

Conflated TCP SecurityListRequest by All Request Verification

This test verifies that your system can properly request all entitled instruments.

For additional details, see MDP 3.0 - Message Specification

teps	s of the test. Connated TCP SecurityListRequi	est by All Request vernication		
is test	t could take up to several minutes. Please do not close the window dur	ing the test. Closing window/stopping test requires	to rerun the	test from step
Purpo	se			
The pu	urpose of this test is to verify that the client system can properly reques	t for all entitled instrument		
elect	ed Instrument(s): 6DR58#_USD/RUB - 773 Unlock			
	Category	IP		Port
	TCP Conflated Feed	66.55.111.11		7777
	Category	Link		
			ary.xml	
	Templates File:	templates_FixBin		
Note: again	Iemplates File: TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test.	templates_FixBin templates_MdpSessic	n <u>Mgmt.xml</u>	TART TEST
Note: again	Iemplates File: TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test.	templates_rixBin templates_MdpSessic	n <u>Mgmt.xml</u> S Tes	TART TEST t Not Runnir
Note: again Descr	Iemplates File: TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test.	templates_rixBin templates_MdpSessic	res	TART TEST t Not Runnir Status
Note: again Descr	Iemplates File: TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test. ription Over an existing TCP MDP connection, submit a SecurityListR NoSecurityGroup (tag 37022=0 (all entitled), tag 146 (noRelated)	templates_rixBin templates_MdpSessio t press the Start Test button	Tes	TART TEST t Not Runnin Status Not Teste
Note: again Descr 1 2	Iemplates File: TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test. ription Over an existing TCP MDP connection, submit a SecurityListR NoSecurityGroup (tag 37022=0 (all entitled), tag 146 (noRelated Confirm that your application successfully received and proces ack] or MDReqIDStatus(tag 37720)=1[partial ack]	templates_https://templates_ht	nMgmt.xml S Flag	TART TEST t Not Runnin Status Not Teste

To run a Security List Request by All Request Verification test:

- 1. Over an existing TCP MDP connection, submit a Security List Request (tag 35-MsgType=x) message for all securities, i.e. NoSecurityGroup (tag 37022=0 (all entitled), tag 146 (noRelatedSym)=0.
- 2. Confirm that your application successfully received and processed a Request Acknowledgment message with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].
- 3. Confirm that your application successfully received and processed a Security Definition (tag 35-MsgType=d) message. Verify values from the first Security Definition (tag 35-MsgType=d) message received. The date format should be entered as: YYYYMMDD.
 - First tag 75-TradeDate in the repeating group
 - First tag 64-SettlDate in the repeating group
 - tag 55-Symbol
 - tag 1300-MarketSegmentID
- 4. Submit a Security List Request (tag 35-MsgType=x) message to unsubscribe from all subscriptions.

Conflated TCP SecurityListRequest by Instrument Level Request Verification

This test verifies that your system can properly request all entitled instruments at the instrument level.

For additional details, see MDP 3.0 - Message Specification

(missing or bad snippet)

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Intervi	iew Test Suite Test Case Post Certification Help				
Steps of the test: Connated TCP SecurityListRequest by instrument Level Request vernication					
his tes	st could take up to several minutes. Please do not close the window durin	ig the test. Closing window/stopping test requires to r	erun the t	est from step1.	
Purpo	ose				
The p	surpose of this test is to verify that the client system can properly request	for all entitled instrument at instrument level			
Select	ted Instrument(s): 6DR58#_USD/RUB - 773 Unlock				
	Category	IP		Port	
	TCP Conflated Feed	66.55.111.11	7	777	
	Category	Link			
	Templates File:	templates_FixBinary.	<u>xml</u>		
Templates File: templates <u>FixBinary.xml</u>					
Note: again	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test.	templates_MdpSessionM	<u>gmt.xml</u> Sī	IART TEST	
Note: again	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test.	templates_MdpSessionM	<u>gmt.xml</u> S Test	IART TEST	
Note: again Desc	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test.	templates_MdpSessionM	<u>gmt.xml</u> Si Test Flag	TART TEST	
Note: again Desc 1	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test. cription Over an existing TCP MDP connection, submit a SecurityListRe	templates_MdpSessionM press the Start Test button equest message for given security IDs.	g <u>mt.xml</u> Si Test Flag	ART TEST Not Running Status Not Tested	
Note: again Desc 1	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test. cription Over an existing TCP MDP connection, submit a SecurityListRe Confirm that your application successfully received and process ack] or MDReqIDStatus(tag 37720)=1[partial ack]	templates_MdpSessionM press the Start Test button equest message for given security IDs. sed RequestAck with MDReqIDStatus=0 [full	gmt.xml S Test Flag	ART TEST Not Running Status Not Tested Not Tested	
Note: again Desc 1 2 3	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test. cription Over an existing TCP MDP connection, submit a SecurityListRe Confirm that your application successfully received and process ack] or MDReqIDStatus(tag 37720)=1[partial ack] Confirm that your application successfully received and process format should be entered as: YYYYMMDD	templates_MdpSessionM press the Start Test button equest message for given security IDs. sed RequestAck with MDReqIDStatus=0 [full sed the Security Definition Message. Date	gmt.xml S Test Flag	ART TEST Not Running Status Not Tested Not Tested Not Tested	
Note: again Desc 1 2 3 4	TCP Session Management SBE Schema: Press the Start Test button to start or restart a Test. Please do not if you are currently running this test. ription Over an existing TCP MDP connection, submit a SecurityListRe Confirm that your application successfully received and process ack] or MDReqIDStatus(tag 37720)=1[partial ack] Confirm that your application successfully received and process format should be entered as: YYYYMMDD Submit a SecurityListRequest message to unsubscribe from all	templates_MdpSessionM press the Start Test button equest message for given security IDs. sed RequestAck with MDReqIDStatus=0 [full sed the Security Definition Message. Date subscriptions.	ST Test	ART TEST Not Running Status Not Tested Not Tested Not Tested Not Tested	

To run a Security List Request by Instrument Level Request Verification test:

- 1. Over an existing TCP MDP connection, submit a Security List Request (tag 35-MsgType=x) message for given security IDs.
- 2. Confirm that your application successfully received and processed a Request Acknowledgment (tag 35-MsgType=V) with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].
- 3. Confirm that your application successfully received and processed a Security Definition (tag 35-MsgType=d) message. The date format should be entered as: YYYYMMDD.
- 4. Submit a Security List Request (tag 35-MsgType=x) message to unsubscribe from all subscriptions.

Conflated TCP Security Definition Mid-Week Updates

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages updates during the week.



Interview Test Suite Test Case Post Certification Help			
Steps of the test: Conflated TCP Security Definition	Mid-Week Updates		
This test could take up to several minutes. Please do not close the window durin	g the test. Closing window/stopping test requires to	rerun the t	est from step1.
Purpose			
The purpose of this test is to verify that your application can properly receive a	nd process Security Definition Messages Updates	during the v	veek
Selected Instrument(s): 6DR58#_USD/RUB - 773 Unlock			
Category	IP		Port
TCP Conflated Feed	66.55.111.11	9	9773
Category	Link		
Templates File:	templates_FixBinar	<u>y.xml</u>	
TCP Session Management SBE Schema:	templates_MdpSession	<u>Mgmt.xml</u>	
Note: Press the Start Test button to start or restart a Test. Please do not u	press the Start Test button	S	TART TEST
again if you are currently running this test.			ARTIEST
		Test	Not Running
Description		Flag	Status
Over an existing TCP MDP connection having an active subscri	ption to Security List Request, a Security		
1 Definition Message updates was sent. After you receive the sec	urity update, please validate the following		Not Tested
values below from the updates. Date format should be entered	as: YYYYMMDD		
L1	Kev: Dot tested Oco	nplete or	ending 🔴 failed
REERESH			

D To run a Security Definition Mid-Week Updates test:

1. Over an existing TCP MDP connection having an active subscription to Security List Request (tag 35-MsgType=x), updates for a Security Definition (tag 35-MsgType=d) message were sent. After you receive the security update, verify the following values below from the updates. The date format should be entered as: YYYYMMDD

Conflated TCP Security Status Request Verification (Snapshot only)

This test verifies that your system can send and process a Security Status Request (35-MsgType=g) message. (missing or bad snippet)(missing or bad snippet)

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To run a Security Status Request Verification (Snapshot only) test:

- 1. Over an existing TCP MDP connection, submit a Security Status Request (35-MsgType=g) message with 263-SubscriptionReqType=0 (Snapshot).
- 2. Confirm that your application successfully received and processed a Request Acknowledgment (tag 35-MsgType=V) with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack].
- 3. Confirm that your application successfully received and processed a security status message.

Conflated TCP Security Status Request Verification (Snapshot and Updates)

This test verifies that your system can send and process a Security Status Request (35-MsgType=g) message.

For additional details, see MDP 3.0 - Message Specification

τep: nis tes	s of the test: Conflated ICP Security Status Red t could take up to several minutes. Please do not close the window during	quest verification (Snapshot and a the test. Closing window/stopping test requires to	rerun the t	es) lest from ster
Purpo	ise .			
The p	urpose of this test is to verify that the client system can send and process	Security Status Request message.		
elect	ed Instrument(s): 6DR58#_USD/RUB - 773 Unlock			
	Category	IP	1	Port
	TCP Conflated Feed	66.55.111.11	7	7777
	Category	Link		
	Templates File:	templates_FixBinary	.xml	
	TCP Session Management SBE Schema:	templates_MdpSessionN	<u>lgmt.xml</u>	
			lest	L NOL KUNNI
Desc	rintion		Flag	Status
Desc 1	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates)	Request (35=g) message with 263-	Flag	Status Not Teste
Desc 1 2	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates) Confirm that your application successfully received and processe ack] or MDReqIDStatus=1 [partial ack]	Request (35=g) message with 263- ed RequestAck with MDReqIDStatus=0 [full	Flag	Status Not Teste
Desc 1 2 3	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates) Confirm that your application successfully received and processe ack] or MDReqIDStatus=1 [partial ack] Receive Security Status Snapshot message	Request (35=g) message with 263- ed RequestAck with MDReqIDStatus=0 [full	Flag	Status Not Teste Not Teste
Desc 1 2 3 4	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates) Confirm that your application successfully received and processe ack] or MDReqIDStatus=1 [partial ack] Receive Security Status Snapshot message Confirm that your application successfully received and processe	Request (35=g) message with 263- ed RequestAck with MDReqIDStatus=0 [full ed all Security Status Message	Flag	Status Not Teste Not Teste Not Teste
Desc 1 2 3 4 5	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates) Confirm that your application successfully received and processe ack] or MDReqIDStatus=1 [partial ack] Receive Security Status Snapshot message Confirm that your application successfully received and processee Your application will receive a real time Security Status message market state of your application.	Request (35=g) message with 263- ed RequestAck with MDReqIDStatus=0 [full ed all Security Status Message e. AutoCert+ prompts you to enter the current	Flag	Status Not Teste Not Teste Not Teste Not Teste
Desc 1 2 3 4 5 6	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates) Confirm that your application successfully received and processe ack] or MDReqIDStatus=1 [partial ack] Receive Security Status Snapshot message Confirm that your application successfully received and processe Your application will receive a real time Security Status message market state of your application. The market changed states. AutoCert+ prompts you to enter the	Request (35=g) message with 263- ed RequestAck with MDReqIDStatus=0 [full ed all Security Status Message a. AutoCert+ prompts you to enter the current current market state of your application.	Flag Flag	Status Not Teste Not Teste Not Teste Not Teste Not Teste
Desc 1 2 3 4 5 6 7	ription Over an existing TCP MDP connection, submit a SecurityStatusF SubscriptionReqType=1 (Snapshot and Updates) Confirm that your application successfully received and processe ack] or MDReqIDStatus=1 [partial ack] Receive Security Status Snapshot message Confirm that your application successfully received and processes Your application will receive a real time Security Status message market state of your application. The market changed states. AutoCert+ prompts you to enter the The market changed states. AutoCert+ prompts you to enter the	Request (35=g) message with 263- ed RequestAck with MDReqIDStatus=0 [full ed all Security Status Message e. AutoCert+ prompts you to enter the current current market state of your application. current market state of your application.	Flag	Status Not Teste Not Teste Not Teste Not Teste Not Teste Not Teste

D To run a Security Status Request Verification (Snapshot and Updates) test:

- 1. Over an existing TCP MDP connection, submit a Security Status Request (35-MsgType=g) message with 263-SubscriptionReqType=1 (Snapshot and Updates).
- Confirm that your application successfully received and processed Request Acknowledgment (tag 35-MsgType=V) with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack].
- 3. Receive a security status Snapshot (35-MsgType=W) message.
- 4. Confirm that your application successfully received and processed all security status message.
- 5. Your application will receive a real-time security status message. Enter the current market state of your application.
- 6. The market changed states. Enter the current market state of your application.
- 7. The market changed states. Enter the current market state of your application.
- 8. The market changed states. Enter the current market state of your application.

Conflated TCP Market Data Request by All Request Verification

This test verifies that your system can send and process a Market Data Request (tag 35-MsgType=V) message.

For additional details, see MDP 3.0 - Message Specification

	v Test Suite Test Case	Post Certification	Help			
teps	s of the test: Conflate	d TCP Market Data	a Request by	All Request Verification		
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 test from step1.						
Purpo	ose					
The p	urpose of this test is to verify that	the client system can send	and process Marke	t Data Request message		
Select	ed Instrument(s): 6DR58#_U	JSD/RUB - 773 Unlock				
	Cate	Jory		IP		Port
	TCP Confl	ated Feed		66.55.111.11	7	777
	C	ategory		Link		
	Tem	plates File:		templates_FixBinary	<u>/.xml</u>	
	TCP Session Mar	agement SBE Schema:		templates MdpSession	<u>/Igmt.xml</u>	
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button START TEST again if you are currently running this test.						
Note: again	Press the Start Test button to if you are currently running th	start or restart a Test. Plea is test.	ise do not press th	e Start Test button	S	TART TEST
Note: again	Press the Start Test button to if you are currently running th	start or restart a Test. Plea is test.	ise do not press th	e Start Test button	S Test	IART TEST
Note: again Desci	Press the Start Test button to if you are currently running th ription	start or restart a Test. Plea is test.	ise do not press th	e Start Test button	Test Flag	TART TEST Not Running Status
Note: again Desci	Press the Start Test button to if you are currently running th ription Over an existing TCP MDP 37022)=0 (for all entitled), N	start or restart a Test. Plea is test. connection, submit a Mar ioRelatedSym (tag 146)=	ise do not press th ketDataRequest n 0	e Start Test button	Flag	INOT RUNNING Status Not Tested
Note: again Desci 1 2	Press the Start Test button to if you are currently running th ription Over an existing TCP MDP 37022)=0 (for all entitled), N Confirm that your applicatio ack] or MDReqIDStatus(tag	start or restart a Test. Plea is test. connection, submit a Mar loRelatedSym (tag 146)= n successfully received a (37720)=1[partial ack]	ise do not press th ketDataRequest n 0 nd processed Req	e Start Test button nessage for NoSecurityGroup(tag uestAck with MDReqIDStatus=0 [full	Flag	ART TEST
Note: again Desci 1 2	Press the Start Test button to if you are currently running th ription Over an existing TCP MDP 37022)=0 (for all entitled), N Confirm that your applicatio ack] or MDReqIDStatus(tag	start or restart a Test. Plea is test. connection, submit a Mar loRelatedSym (tag 146)= n successfully received a j 37720)=1[partial ack]	ise do not press th ketDataRequest n 0 nd processed Req	e Start Test button nessage for NoSecurityGroup(tag uestAck with MDReqIDStatus=0 [full Key: ont tested corr	Flag	ART TEST

D To run a Market Data Request by All Request Verification test:

- 1. Over an existing TCP MDP connection, submit a Market Data Request message for NoSecurityGroup(tag 37022)=0 (for all entitled), NoRelatedSym (tag 146)=0.
- 2. Confirm that your application successfully received and processed a Request Acknowledgment (tag 35-MsgType=V) message with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].

Conflated TCP Market Data Request by Instrument Level Request Verification (Snapshot only)

This test verifies that your system can send and process a Market Data Request (tag 35-MsgType=V) message.



Intervie	w Test Suite Test Case Post Certification Help				
Steps (Snap	s of the test: Conflated TCP Market Data Reque oshot only)	est by	Instrument Level Request V	/erifica	tion
This test	t could take up to several minutes. Please do not close the window durin	g the tes	t. Closing window/stopping test requires to	rerun the t	est from step1.
Purpo	se				
The pu	urpose of this test is to verify that the client system can send and process	s Market	Data Request message.		
Select	ed Instrument(s): 6DR58#_USD/RUB - 773 Unlock				
	Category		IP		Port
	TCP Conflated Feed		66.55.111.11	7	777
	Category		Link		
	Templates File:		templates_FixBinary	.xml	
	TCP Session Management SBE Schema:		templates_MdpSessionM	<u>lgmt.xml</u>	
Note: again	Press the Start Test button to start or restart a Test. Please do not p if you are currently running this test.	press th	e Start Test button	ST Test	ART TEST
Descr	ription			Flag	Status
1	Over an existing TCP MDP connection, submit a MarketDataRe SubscriptionReqType=0, NoSecurityGroup(tag 37022)=0 (for all NoRelatedSym (tag 146)=1 with given securityIDs provided in ta	quest m I securit ag 48 in	essage for 263- ies client is entitled to) and repeatingGroup	۹	Not Tested
2	Confirm that your application successfully received and process ack] or MDReqIDStatus(tag 37720)=1[partial ack]	ed Req	uestAck with MDReqIDStatus=0 [full	٠	Not Tested
REFR	ESH		Key: 🏐 not tested	olete 💛 k	ending 🛑 faile (

To run a Market Data Request by Instrument Level Request Verification (Snapshot only) test:

- 1. Over an existing TCP MDP connection, submit a Market Data Request (tag 35-MsgType=V) message for 263-SubscriptionReqType=0, NoSecurityGroup(tag 37022)=0 (for all securities client is entitled to) and NoRelatedSym (tag 146)=1 with given security IDs provided in tag 48 in the repeating group.
- 2. Confirm that your application successfully received and processed a Request Acknowledgment (tag 35-MsgType=V) with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].

Conflated TCP Market Data Request by Instrument Level Request Verification (Snapshot and Updates)

This test verifies that your system can send and process a Security Status Request (35-MsgType=g) message.

For additional details, see MDP 3.0 - Message Specification

Intervie	ew Test Suite Test Case	Post Certification Help			
Steps	s of the test: Conflated	I TCP Security Status R	equest Verification (Snapshot and	Updat	es)
This test	t could take up to several minutes.	Please do not close the window dur	ing the test. Closing window/stopping test requires to	rerun the	test from step1.
Purpo	se				
The pu	urpose of this test is to verify that the	he client system can send and proce	ss Security Status Request message.		
Select	ed Instrument(s): 6DR58#_U8	SD/RUB - 773 Unlock			
	Catego	огу	IP		Port
	TCP Conflat	ted Feed	66.55.111.11		7777
	Ca	tegory	Link		
	TCD Session Mana	ates File:	templates_FixBinary	<u>.xml</u> Iamt xml	
	TOF Gession Widne	igement ODE Ochema.	templates_MdpSessionin	ignicxilli	
Note:	Press the Start Test button to st	art or restart a Test. Please do not	t press the Start Test button	S	TART TEST
again	IT you are currently running this	test.			
				Tes	t Not Running
Descr	ription			Flag	Status
1	Over an existing TCP MDP c SubscriptionReqType=1 (Sna	onnection, submit a SecurityStatu apshot and Updates)	isRequest (35=g) message with 263-	٠	Not Tested
2	Confirm that your application ack] or MDReqIDStatus=1 [p	successfully received and proces artial ack]	ssed RequestAck with MDReqIDStatus=0 [full	٠	Not Tested
3	Receive Security Status Sna	pshot message		۲	Not Tested
4	Confirm that your application	successfully received and proces	ssed all Security Status Message	۲	Not Tested
5	Your application will receive a market state of your applicati	a real time Security Status messa on.	ge. AutoCert+ prompts you to enter the current	٠	Not Tested
6	The market changed states.	AutoCert+ prompts you to enter th	ne current market state of your application.	٠	Not Tested
7	The market changed states.	AutoCert+ prompts you to enter th	ne current market state of your application.	١	Not Tested
8	The market changed states.	AutoCert+ prompts you to enter th	ne current market state of your application.	۲	Not Tested
REFR	ESH		Key: 🏐 not tested 🌘 com	plete 😑 j	oending 😑 faile d

V To run a Security Status Request Verification (Snapshot and Updates) test:

- 1. Over an existing TCP MDP connection, submit a Security Status Request (35-MsgType=g) message with 263-SubscriptionReqType=1 (Snapshot and Updates).
- 2. Confirm that your application successfully received and processed Request Acknowledgment (tag 35-MsgType=V) with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack].
- 3. Receive a security status Snapshot (35-MsgType=W) message.
- 4. Confirm that your application successfully received and processed all security status message.
- 5. Your application will receive a real-time security status message. AutoCert+ prompts you to enter the current market state of your application.
- 6. The market changed states. AutoCert+ prompts you to enter the current market state of your application.
- 7. The market changed states. AutoCert+ prompts you to enter the current market state of your application.
- 8. The market changed states. AutoCert+ prompts you to enter the current market state of your application.