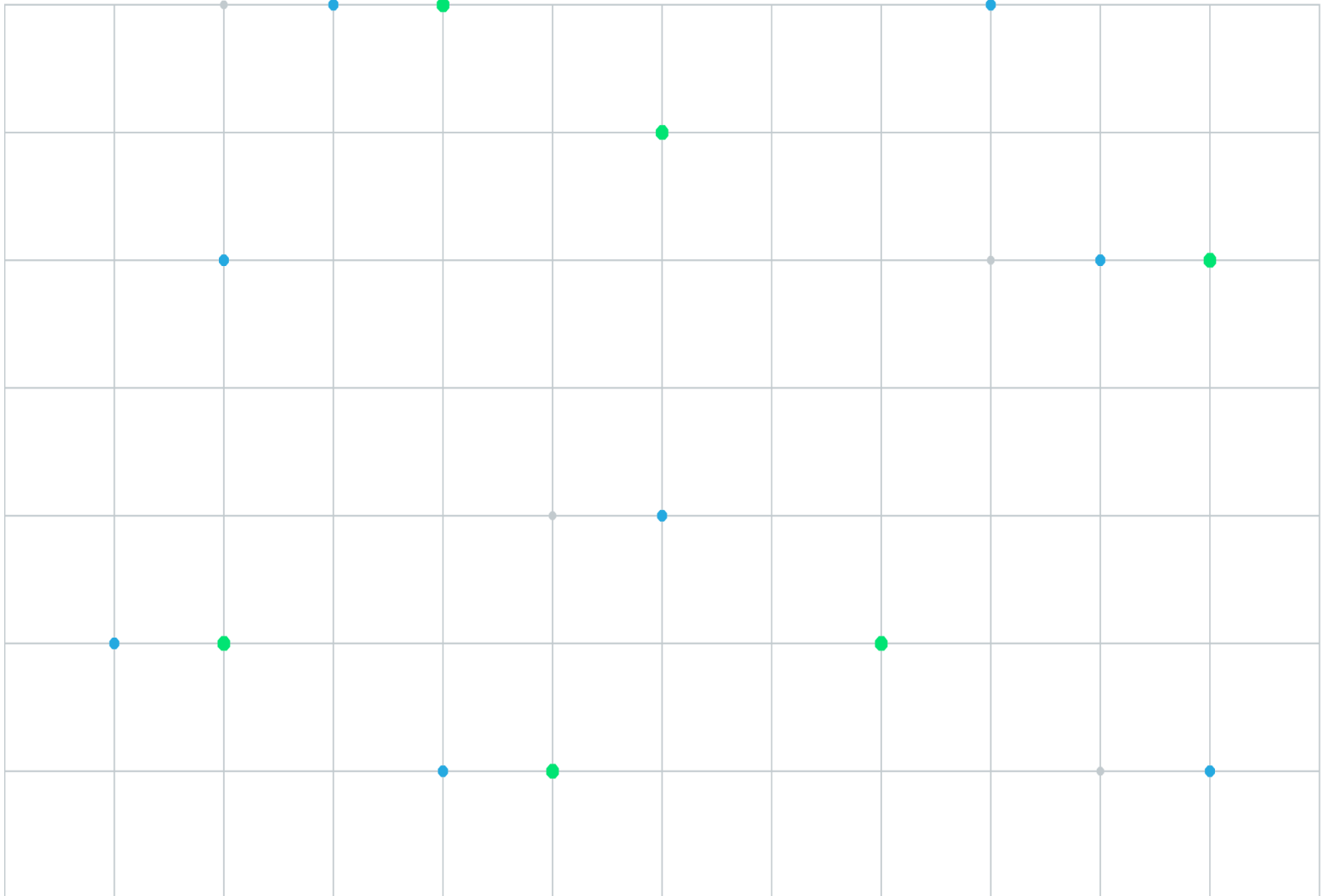


AutoCert+ EBS Conflated Ultra User Manual

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	Topic	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.

Interview	Test Suite	Test Case	Post Certification	Help
------------------	------------	-----------	--------------------	------

Which Market does your application support ?

- G10 FX Spot
- Metals Spot
- Emergent Markets FX Spot
- Russian Ruble
- Non-Deliverable Forwards (NDF)

Will your system support Fixed Date NDF ?

- Yes
- No

Will your application support EBS Spectrum Market Data ?

- Yes
- No

Does your system support TCP Recovery using TCP replay? Note: TCP Replay is not a performance-based recovery option and should only be used if other options are unavailable. For more info, please read <https://www.cmegroup.com/confluence/display/EPICSANDBOX/MDP+3.0+-+TCP+Recovery>

- Yes
- No

Which of the following Subscription Request Type does your application support ?

- Snapshot
- Snapshot+Updates

How do you subscribe to SecurityListRequest, SecurityStatusRequest and MarketDataRequest ?

- Subscribe to instrument level
- Subscribe to all

Do you support unsubscribing from the previous subscription ? (SubscriptionReqType-Tag 263 = 2)

- Yes
- No

CME MDP Conflated TCP session will have separate login credentials, IP and ports for each market data channel. Clients should ensure their Market Data solutions support a 1:many model for sessions and network connectivity. Additionally, each market data channel supports independent market data messaging. For more info on Conflated TCP Session Access Model, please read here <https://www.cmegroup.com/confluence/display/EPICSANDBOX/CME+Globex+EBS+Market+-+Market+Data#CMEGlobexEBSMarketMarketData-ConflatedTCPSessionAccessModel>

- Acknowledge
- Not Acknowledge

Complete

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.

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 step 1.

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

Category	IP	Port
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
TCP Replay	66.55.111.111	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 again if you are currently running this test.

START TEST
Test Not Running

Description	Flag	Status
1 Confirm that your application successfully received and processed the Security Definition Message. Date format should be entered as: YYYYMMDD	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

To run a Security Definition test:

1. Confirm that your application successfully received and processed the Security Definition (tag 35-MsgType=d) 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.

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Steps of the test: Conflated UDP Security Definition Message for Fixed Date NDF

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that your application can properly receive and process 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_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 again if you are currently running this test.

START TEST

Test Not Running

Description	Flag	Status
1	Confirm that your application successfully received and processed the Security Definition Message for Fixed Date NDF. Date format should be entered as: YYYYMM	<div style="display: flex; align-items: center; justify-content: center;"> <div style="width: 15px; height: 15px; background-color: gray; border-radius: 50%; margin-right: 5px;"></div> Not Tested </div>

Key: ● not tested ● complete ● pending ● failed

REFRESH

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

1. Confirm that your application successfully received and processed a Security Definition ([tag 35-MsgType=d](#)) 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.

i 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.

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

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Steps of the test: Conflated UDP Security Definition Message 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 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): 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:	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 again if you are currently running this test.

START TEST

Test Not Running

Description	Flag	Status
1 Confirm that your application successfully received and processed the Security Definition Message for On-MTF NDF. Date format should be entered as: YYYYMMDD		Not Tested

Key: ● not tested ● complete ● pending ● failed


REFRESH

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

1. Confirm that your application successfully received and processed the Security Definition ([tag 35-MsgType=d](#)) 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 - SettIType
 - In the repeating group: First MaturityDate

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

- In the repeating group: First Security Alt ID

Description	Flag	Status
<p>1</p> <p>Confirm that your application successfully received and processed the Security Definition Message for On-MTF NDF. Date format should be entered as: YYYYMMDD</p> <p>Instrument: PHP49#_PHP 1M - 771 Security ID: 12345678</p> <p>SettleType : <input type="text"/></p> <p>First MaturityDate in the repeating group : <input type="text"/></p> <p>First Security Alt ID in the repeating group : <input type="text"/></p> <p><input type="button" value="Submit"/></p>		Pending

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.

i 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.

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

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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 test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that your application can properly receive and process Security Definition Messages updates during the 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:	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 again if you are currently running this test.

START TEST

Test Not Running

Description	Flag	Status
<div style="border: 1px solid gray; padding: 2px;"> 1 Confirm that your application successfully received and processed the Security Definition Message updates. Date format should be entered as: YYYYMMDD </div>	<input type="radio"/>	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

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


1. Confirm that your application successfully received and processed the Security Definition ([tag 35-MsgType=d](#)) 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 [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.

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Steps of the test: Conflated UDP Limits and Banding 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 step 1.

Purpose

The purpose of this test is to verify that your application can properly receive and process 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_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 again if you are currently running this test.

START TEST

Test Not Running

Description	Flag	Status
1 A threshold limits are sent with MDEntryType=g. Please validate the following values.		Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

 **To run the Limits and Banding Message test:**

1. Threshold limits are sent with Limits and Banding ([MDEntryType=g](#)).
Validate the tag values.

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.

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

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Steps of the test: Conflated UDP Market State 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 step 1.

Purpose

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

Description	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

Key: ● not tested ● complete ● pending ● failed

REFRESH

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.

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

The screenshot shows a software interface with a navigation bar at the top containing 'Interview', 'Test Suite', 'Test Case', 'Post Certification', and 'Help'. The 'Test Case' tab is active. Below the navigation bar, the title 'Steps of the test: Conflated UDP Trade Summary Message' is displayed. A red warning message states: 'This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.' Below this is a 'Purpose' section with the text: 'The purpose of this test is to verify that your application can properly receive and process trade summary message'. A table follows with columns 'Description', 'Flag', and 'Status'. The table contains one row with the description 'Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.', a green flag icon, and the status 'Complete'. A legend below the table defines the flag colors: grey for 'not tested', green for 'complete', yellow for 'pending', and red for 'failed'. A 'REFRESH' button is located at the bottom left of the interface.

Description	Flag	Status
1 Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.		Complete

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.

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

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Steps of the test: Conflated UDP Book Management Messages for Market by Price (MBP)

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 book management information

Selected 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.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 again if you are currently running this test. START TEST

Test Not Running

Description	Flag	Status
1	Confirm books are empty for selected instruments.	● Complete
2	Receive a set of orders for the instrument.	● Complete
3	Receive cancellations for orders.	● Complete
4	Confirm quantities and prices on the book for the instrument Instrument: Submit	● Pending

Key: ● not tested ● complete ● pending ● failed

REFRESH

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.

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

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

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Steps of the test: Conflated UDP Recovery Test for Market by Price (MBP)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that your application can 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 recovery to update the books.

Selected 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.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 again if you are currently running this test.

START TEST

Test Not Running

Description	Flag	Status
1 Confirm books are empty for selected instruments.	●	Not Tested
2 Receive market data for a set of orders and cancels for the instrument.	●	Not Tested
3 Miss market data for a set of orders and cancels and to recover with snapshot feed	●	Not Tested
4 Receive market data for a set of orders and cancels for the recovery instrument.	●	Not Tested
5 Confirm quantities and prices on the book for the selected instrument	●	Not Tested
6 Recover the missing security definition message with mid-week updates from instrument replay feed and then confirm the updated TradeDate and SettlDate of the first repeating group. Date format should be entered as: YYYYMMDD	●	Not Tested
7 Confirm quantities and prices on the book for the selected instrument	●	Not Tested

REFRESH

Key: ● not tested ● complete ● pending ● failed

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


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.

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Steps of the test: Conflated UDP Channel Reset for Market by Price (MBP)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The Purpose of this test is to verify that your application can properly receive and process channel reset messages.

Selected 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.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 again if you are currently running this test. START TEST

Test Not Running

Description	Flag	Status
1 Confirm books are empty for the selected instruments.	●	Not Tested
2 Receive market data for a set of orders.	●	Not Tested
3 Confirm quantities and prices on the book for the selected instrument.	●	Not Tested
4 Receive Channel Reset message.	●	Not Tested
5 Receive resent book.	●	Not Tested
6 Confirm quantities and prices for book and statistic messages for the selected instrument.	●	Not Tested

REFRESH

Key: ● not tested ● complete ● pending ● failed

 **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.

i For additional details, see the [CME Globex EBS Market - Market Data Message Specification](#) and [MDP 3.0 TCP Recovery](#).

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.

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

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Steps of the test: Conflated UDP TCP Replay Recovery

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

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

Selected 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.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 again if you are currently running this test. START TEST

Test Not Running

Description	Flag	Status
1	AutoCert+ sends incremental updates then creates a gap to be recovered.	● Not Tested
2	Establish a TCP connection and submit a Logon message. Was TCP connection established and logon message submitted successfully?	● Not Tested
3	Receive a Logon Confirmation message. Was Logon confirmation message received?	● Not Tested
4	Submit a Market Data Replay Request message.	● Not Tested
5	Confirm that your application successfully received the Replay message that was requested in the Market Data Request Message.	● Not Tested
6	Receive and process a Logout message.	● Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

▶ **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 a [Logon Confirmation](#) 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. Price (tag 270-MDEntryPX): <input type="text"/>	●	Pending
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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](#)

(missing or bad snippet)

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Steps of the test: Conflated TCP SecurityListRequest by All Request Verification

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose
The purpose of this test is to verify that the client system can properly request for all entitled instrument

Selected Instrument(s): 6DR58#_USD/RUB - 773 **Unlock**

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777

Category	Link
Templates File:	templates_FixBinary.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

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

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a SecurityListRequest message for all security i.e. NoSecurityGroup (tag 37022=0 (all entitled), tag 146 (noRelatedSym)=0.		Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack]		Not Tested
3 Confirm that your application successfully received and processed the Security Definition Message. Verify values from the Security Definition message received for the selected instrument. Date format should be entered as: YYYYMMDD		Not Tested

REFRESH Key: not tested complete pending failed

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

- 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.
- Confirm that your application successfully received and processed a Request Acknowledgment message with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].
- 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
- 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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Steps of the test: Conflated TCP SecurityListRequest by Instrument Level Request Verification

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose

The purpose of this test is to verify that the client system can properly request for all entitled instrument at instrument level

Selected Instrument(s): 6DR58#_USD/RUB - 773 Unlock

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml	

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

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a SecurityListRequest message for given security IDs.	●	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack]	●	Not Tested
3 Confirm that your application successfully received and processed the Security Definition Message. Date format should be entered as: YYYYMMDD	●	Not Tested
4 Submit a SecurityListRequest message to unsubscribe from all subscriptions.	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

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.

For additional details, see [MDP 3.0 - Message Specification](#)

(missing or bad snippet)

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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 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 Updates during the week

Selected Instrument(s): 6DR58#_USD/RUB - 773 **Unlock**

Category	IP	Port
TCP Conflated Feed	66.55.111.11	9773

Category	Link
Templates File:	templates_FixBinary.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

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

START TEST

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection having an active subscription to Security List Request, a Security Definition Message updates was sent. After you receive the security update, please validate the following values below from the updates. Date format should be entered as: YYYYMMDD		Not Tested

Key: not tested complete pending failed

REFRESH

To run a Security Definition Mid-Week Updates test:

- 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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Steps of the test: Conflated TCP Security Status Request Verification (Snapshot only)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that the client system can send and process Security Status Request message.

Selected Instrument(s): 6DR58#_USD/RUB - 773 Unlock

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777

Category	Link
Templates File:	templates_FixBinary.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

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

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a SecurityStatusRequest (35=g) message with 263-SubscriptionReqType=0 (Snapshot)	●	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack]	●	Not Tested
3 Confirm that your application successfully received and processed the Security Status Message	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

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](#)

(missing or bad snippet)

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Steps of the test: Conflated TCP Security Status Request Verification (Snapshot and Updates)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose
The purpose of this test is to verify that the client system can send and process Security Status Request message.

Selected Instrument(s): 6DR58#_USD/RUB - 773 **Unlock**

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777

Category	Link
Templates File:	templates_FixBinary.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

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

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a SecurityStatusRequest (35=g) message with 263-SubscriptionReqType=1 (Snapshot and Updates)		Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack]		Not Tested
3 Receive Security Status Snapshot message		Not Tested
4 Confirm that your application successfully received and processed all Security Status Message		Not Tested
5 Your application will receive a real time Security Status message. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
6 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
7 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
8 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested

Key: not tested complete pending failed

REFRESH

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

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

For additional details, see [MDP 3.0 - Message Specification](#)

(missing or bad snippet)

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Steps of the test: Conflated TCP Market Data Request by All Request Verification

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose

The purpose of this test is to verify that the client system can send and process Market Data Request message

Selected Instrument(s): 6DR58#_USD/RUB - 773 Unlock

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777

Category	Link
Templates File:	templates_FixBinary.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

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

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a MarketDataRequest message for NoSecurityGroup(tag 37022)=0 (for all entitled), NoRelatedSym (tag 146)=0	●	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack]	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

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-MessageType=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-MessageType=V) message.

i For additional details, see [MDP 3.0 - Message Specification](#)

(missing or bad snippet)

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Steps of the test: Conflated TCP Market Data Request by Instrument Level Request Verification (Snapshot only)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose

The purpose of this test is to verify that the client system can send and process Market Data Request message.

Selected Instrument(s): 6DR58#_USD/RUB - 773 Unlock

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777

Category	Link
Templates File:	templates_FixBinary.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

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

START TEST

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a MarketDataRequest message for 263-SubscriptionReqType=0, NoSecurityGroup(tag 37022)=0 (for all securities client is entitled to) and NoRelatedSym (tag 146)=1 with given securityIDs provided in tag 48 in repeating group	●	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack]	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

▶ **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.

i For additional details, see [MDP 3.0 - Message Specification](#)

(missing or bad snippet)

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Steps of the test: Conflated TCP Security Status Request Verification (Snapshot and Updates)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose
The purpose of this test is to verify that the client system can send and process Security Status Request message.

Selected Instrument(s): 6DR58#_USD/RUB - 773 **Unlock**

Category	IP	Port
TCP Conflated Feed	66.55.111.11	7777
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml	

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

Test Not Running

Description	Flag	Status
1 Over an existing TCP MDP connection, submit a SecurityStatusRequest (35=g) message with 263-SubscriptionReqType=1 (Snapshot and Updates)		Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack]		Not Tested
3 Receive Security Status Snapshot message		Not Tested
4 Confirm that your application successfully received and processed all Security Status Message		Not Tested
5 Your application will receive a real time Security Status message. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
6 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
7 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
8 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested

Key: not tested complete pending failed

REFRESH

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

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