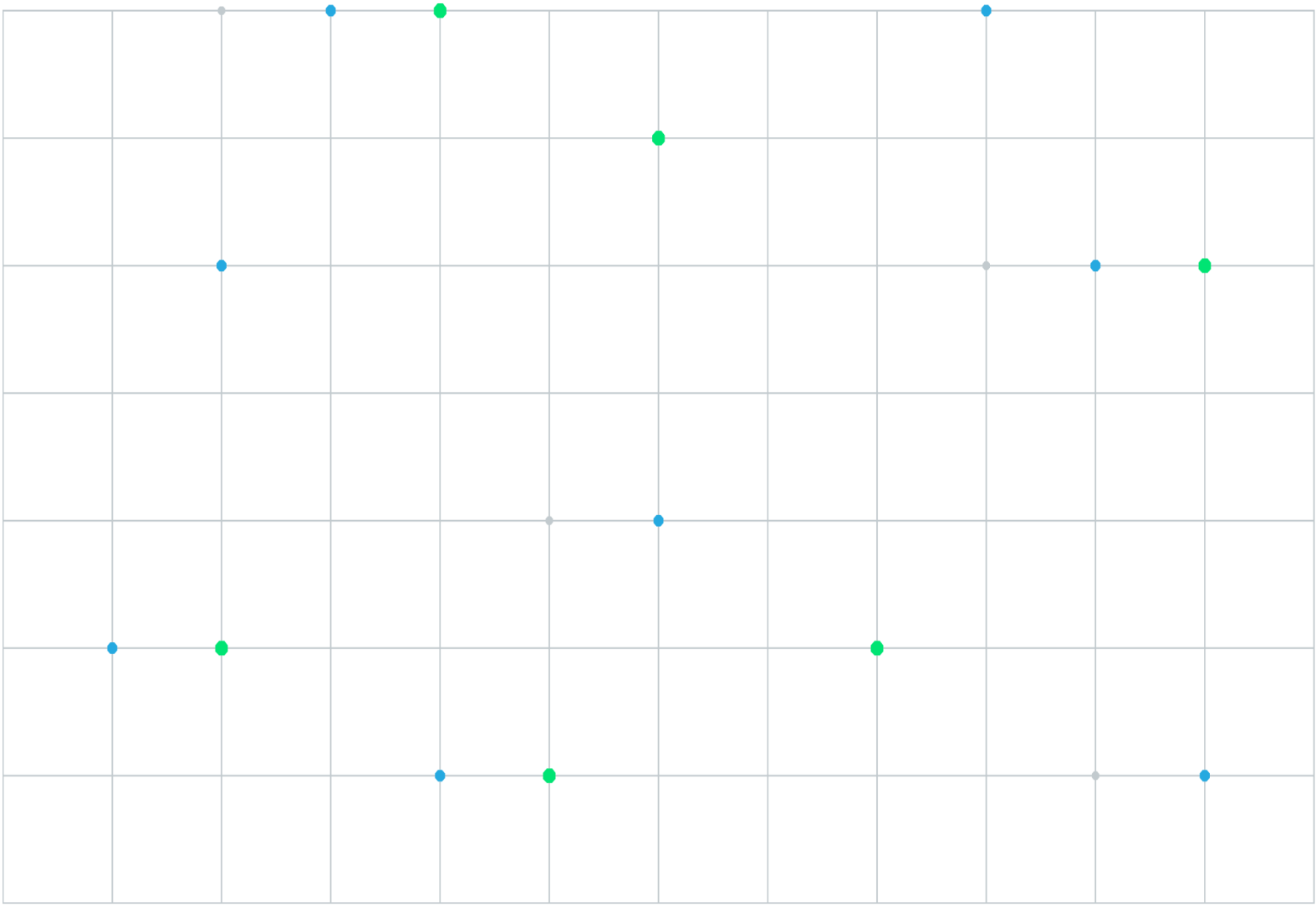
CME Group

AutoCert+ Risk Management Interface (RMI) API User Manual

20 October 2022



Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade. All examples discussed are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

CME Group, the Globe Logo and CME are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

The information within this manual has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this manual are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

Copyright © 2026 CME Group Inc. All rights reserved.

Table of Contents

Getting Started **4**
What's New 5
RMI API Interview 6
Session Based/Order Routing/Product Reference Tests **7**
RMI API Session-Based Connectivity 8
1. Session-Based Connectivity 8
RMI API Order Routing Permissioning 9
2. Order Routing Permissioning 9
Order Routing Permissioning (Session-less) 10
RMI API Product Reference Requests 11
Product Reference Requests 11
Product Reference Requests (Session-less) 12
Prevent / Reject / Order Mass Action Tests **13**
RMI API Current Prevent Instructions 14
Current Prevent Instructions 14
Current Prevent Instructions (Session-less) 15
RMI API Rejection Scenario 16
Rejection Scenario 16
Rejection Scenario (Session-less) 17
RMI API Order Mass Action Request 18
Order Mass Action Request 18
Order Mass Action Request (Session-less) 18

Getting Started

The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through CME Group certification scenarios.

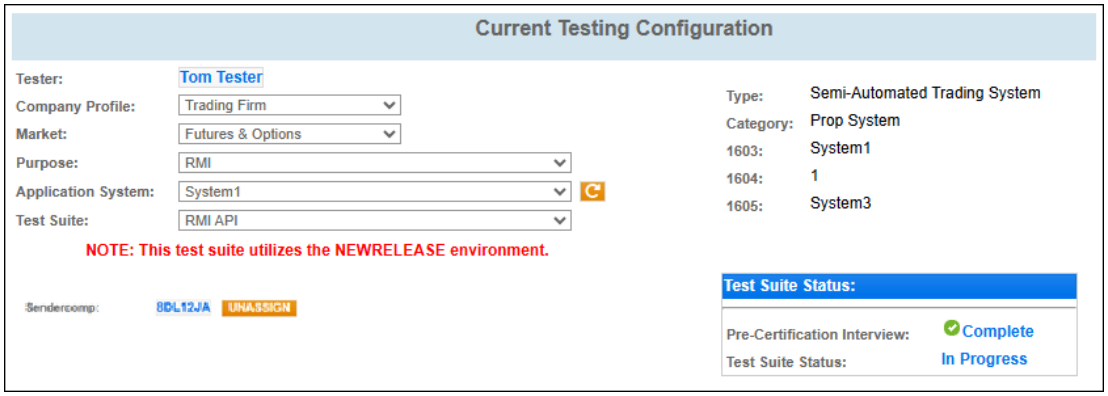
To facilitate the process of connecting a customer application to CME Globex, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

The AutoCert+ Risk Management Interface (RMI) API tests focus on verifying that client systems can connect to the RMI API using session-based and session-less connectivity.

Note: RMI API testing includes two sets of test cases. One is for client systems that support session-based connectivity, and the other applies to client systems that support session-less connectivity.

To run and navigate AutoCert+:

1. Log into the automated certification tool.
2. Review general AutoCert+ test suite navigation and general interview information.
3. Navigate to the AutoCert+ Risk Management Interface (RMI) API test suite.



   a. Select a **Company Name**.
   b. For Market, select **Futures & Options**.
   c. For Purpose, select **RMI**.
   d. Select an **Application System**.

      Use the refresh ( ) button to update the list to include recently created Application Systems.
   e. For Test Suite, select **RMI API**.
4. Complete the Interview for this test suite.
5. Complete applicable test cases.
6. Complete the Post Certification questionnaire.

What's New

The list below illustrates the updates made to the AutoCert+ Risk Management Interface (RMI) API Help system.

Date	Topic	Description
Oct 20, 2022	Format	Website and PDF format changes only.
April 16, 2014	All	Updated links and edited to meet Help standards.
July 20, 2012	All Order Mass Action Request Order Mass Action Request (Session-less)	Updated all existing content. Formatted according to new ACP Help system standards. Included new test cases.
February 2, 2012	All	Original draft.

RMI API Interview

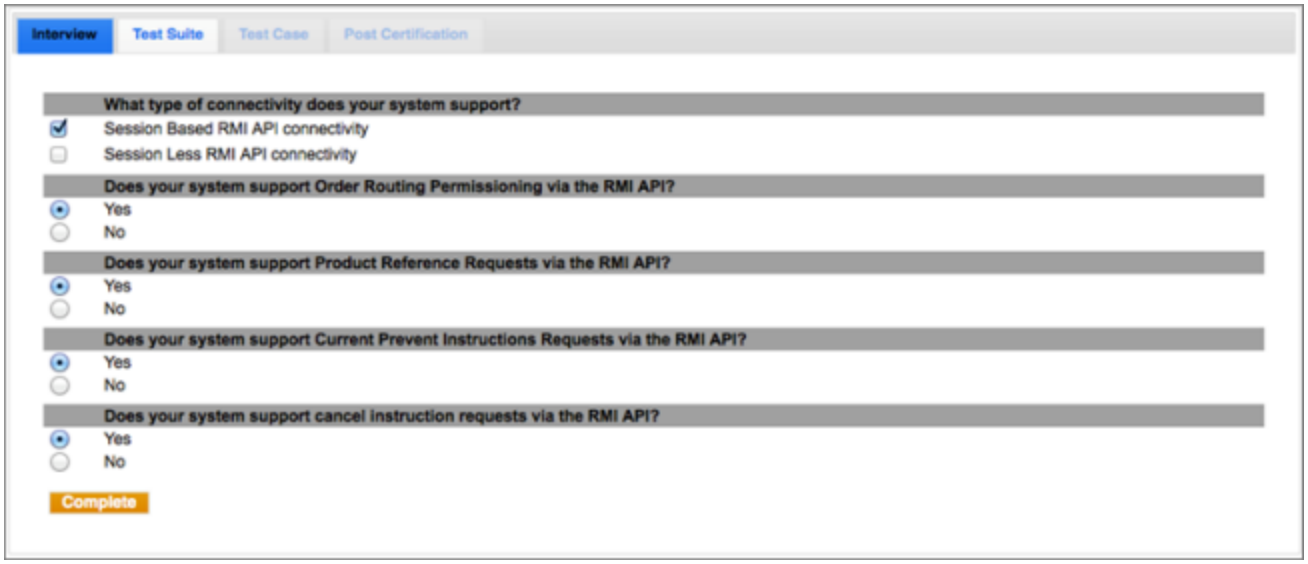
The interview consists of a series of questions about your application. Based on your responses, certain tests are required and others are optional. You must complete the pre-certification interview before running the test cases.

To complete the interview, select **Yes** or **No** to the questions regarding whether or not your system supports Order Routing Permissioning, Product Reference Requests, Current Prevent Instructions Requests, and Cancel Instruction Requests.

In addition, you must determine if your system supports session-based or session-less RMI API connectivity.

> **Note:** Session-based tests require a client system to perform Logon and Logout functions.

After answering the Interview questions, click the **Complete** button.



Session Based/Order Routing/Product Reference Tests

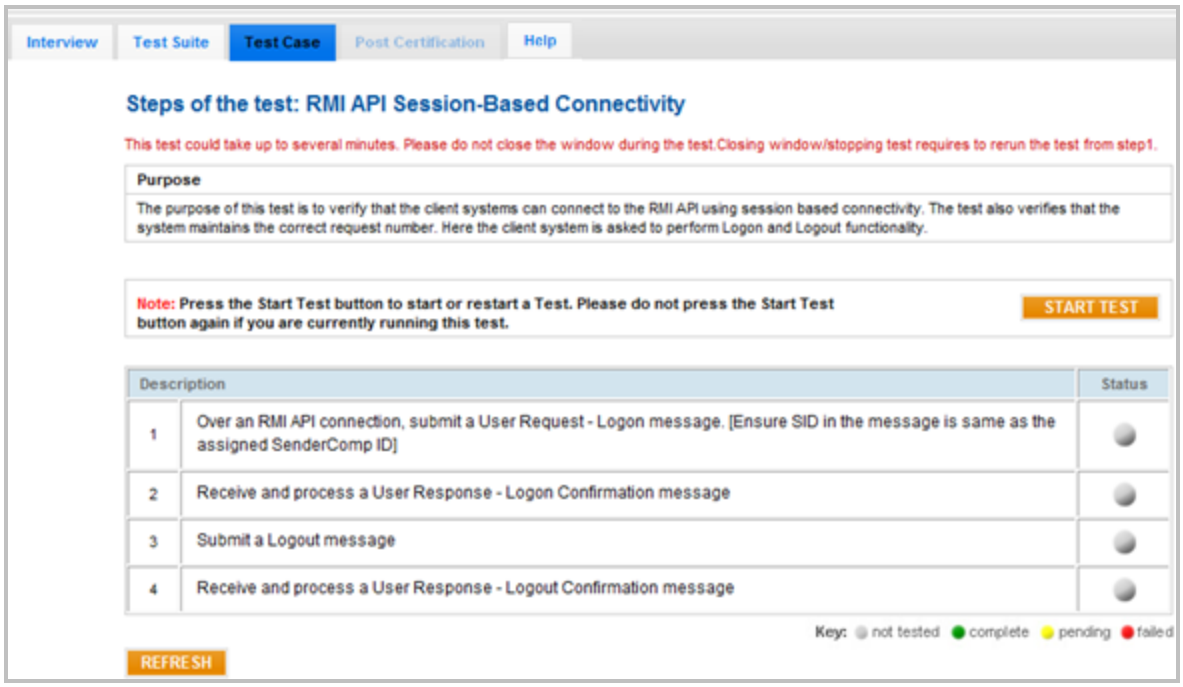
RMI API Session-Based Connectivity

1. Session-Based Connectivity

This test verifies that you can connect to the RMI API using session based connectivity, and that your system maintains the correct request number.

This test is mandatory if the interview response is:

- What types of connectivity does your system support: **Session-based RMI API connectivity**



To test session-based connectivity:

Click **START TEST** to begin.
For the RMI API Session-Based Connectivity test, submit and receive the following messages:

1. Submit User Request - Logon

   Note: Submit the Logon message over the RMI API.

2. Receive User Request - Logon Confirmation
3. Submit Logout
4. Receive User Request - Logout Confirmation

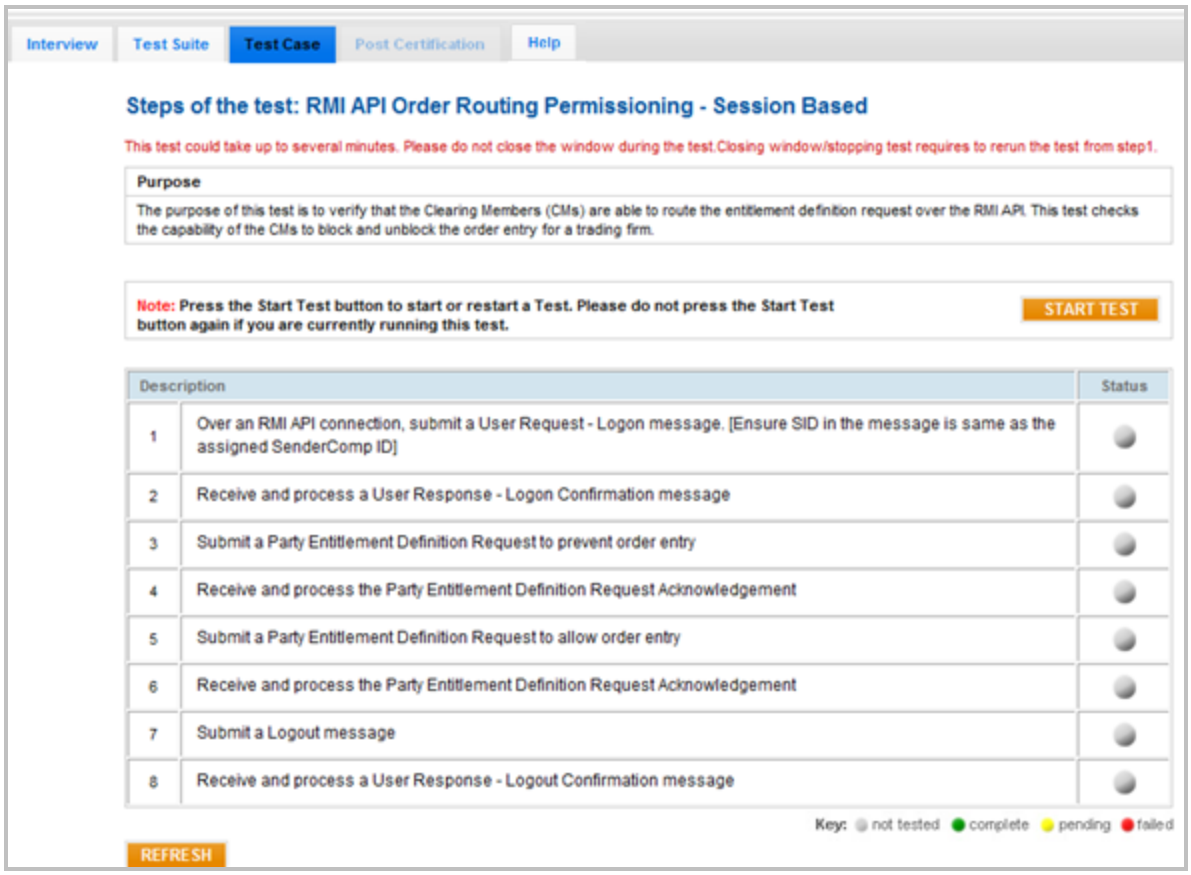
RMI API Order Routing Permissioning

2. Order Routing Permissioning

This test verifies that clearing members (CMs) are able to route the entitlement definition request over the RMI API, and checks the capability of those CMs to block and unblock the order entry for a trading firm.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-based RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To test order routing permissioning:

Click **START TEST** to begin.
For the RMI API Session-Based Connectivity test, submit and receive the following messages:

1. Submit User Request - Logon

   > **Note:** In the message, ensure SID is the same as the assigned SenderCompID.

2. Receive User Request - Logon Confirmation
3. Submit Party Entitlement Definition Request to prevent order entry
4. Receive Party Entitlement Definition Request Acknowledgement
5. Submit Party Entitlement Definition Request to allow order entry
6. Receive Party Entitlement Definition Request Acknowledgement

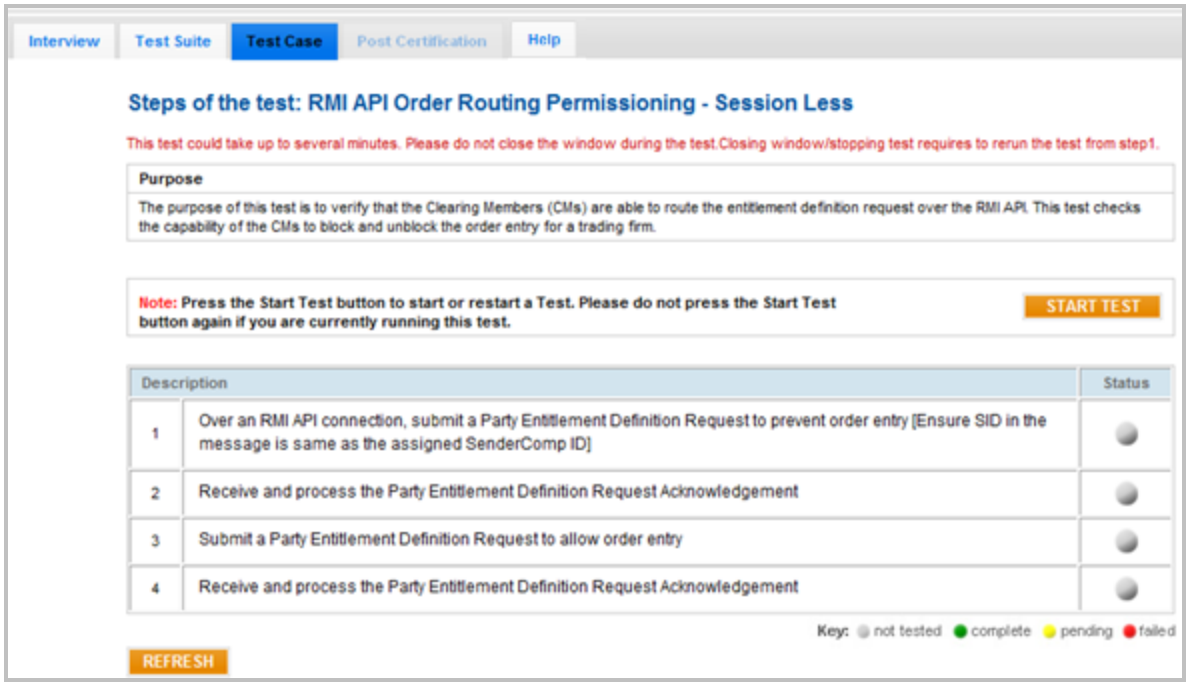
7. Submit Logout
8. Receive User Request - Logout Confirmation

Order Routing Permissioning (Session-less)

This test verifies that clearing members (CMs) are able to route the entitlement definition request over the RMI API, and checks the capability of those CMs to block and unblock the order entry for a trading firm.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-less RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To test session-less order routing permissioning:

Click **START TEST** to begin.
For the RMI API Session-Less Connectivity test, submit and receive the following messages:

1. Submit Party Entitlement Definition Request to prevent order entry
2. Receive Party Entitlement Definition Request Acknowledgement
3. Submit Party Entitlement Definition Request to allow order entry
4. Receive Party Entitlement Definition Request Acknowledgement

RMI API Product Reference Requests

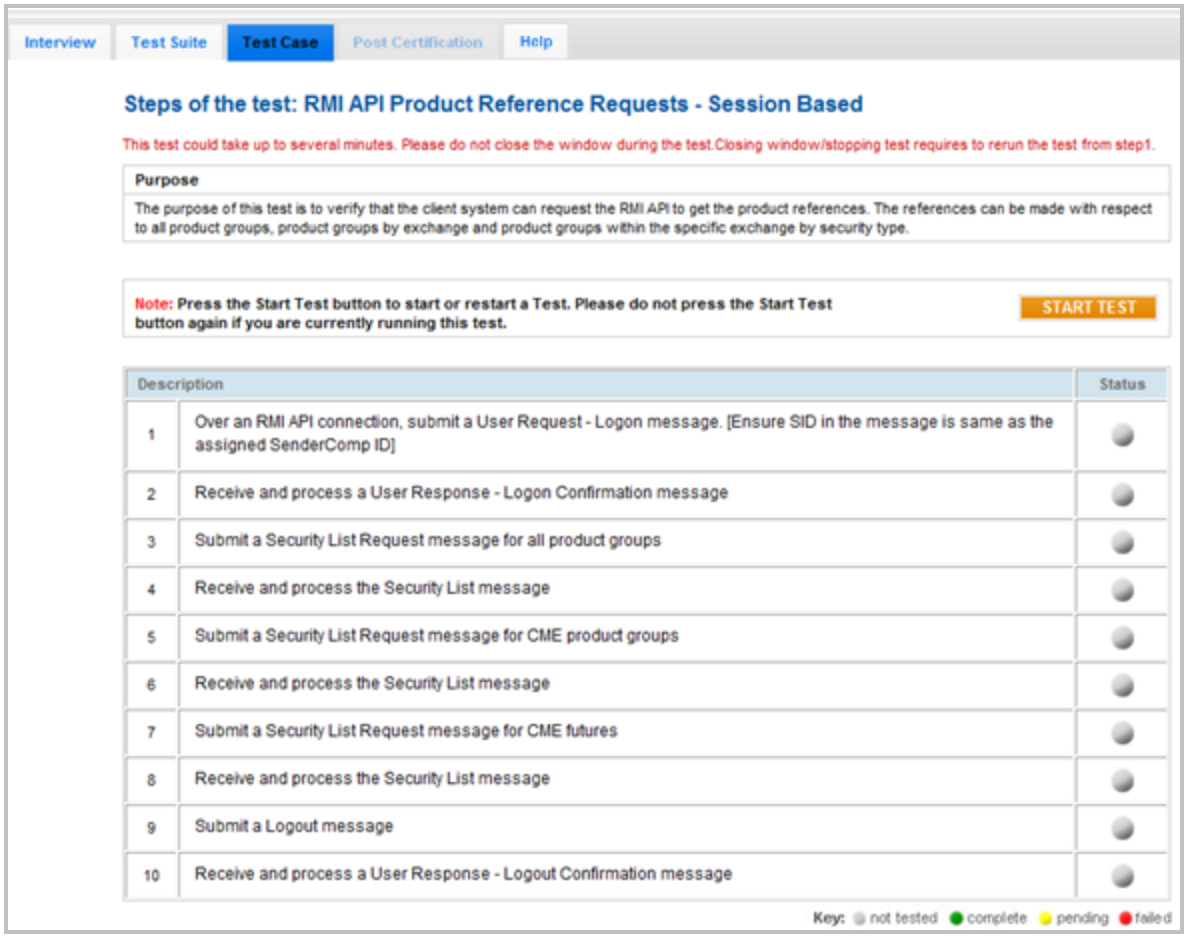
Product Reference Requests

This test verifies that a client system can request the RMI API to get product references. These references can be made with respect to the following:

- All product groups
- CME product groups (products grouped by exchange)
- CME futures (product groups within the specific exchange by security type)

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-based RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To test product reference requests:

Click **START TEST** to begin.
For the RMI API Session-Based Connectivity test, submit and receive the following messages:

1. Submit User Request - Logon
2. Receive User Request - Logon Confirmation
3. In steps 3-7, submit Security List Requests then receive corresponding Security List responses for all product groups, CME product groups, and CME futures, respectively.

4. Submit Logout
5. Receive User Request - Logout Confirmation

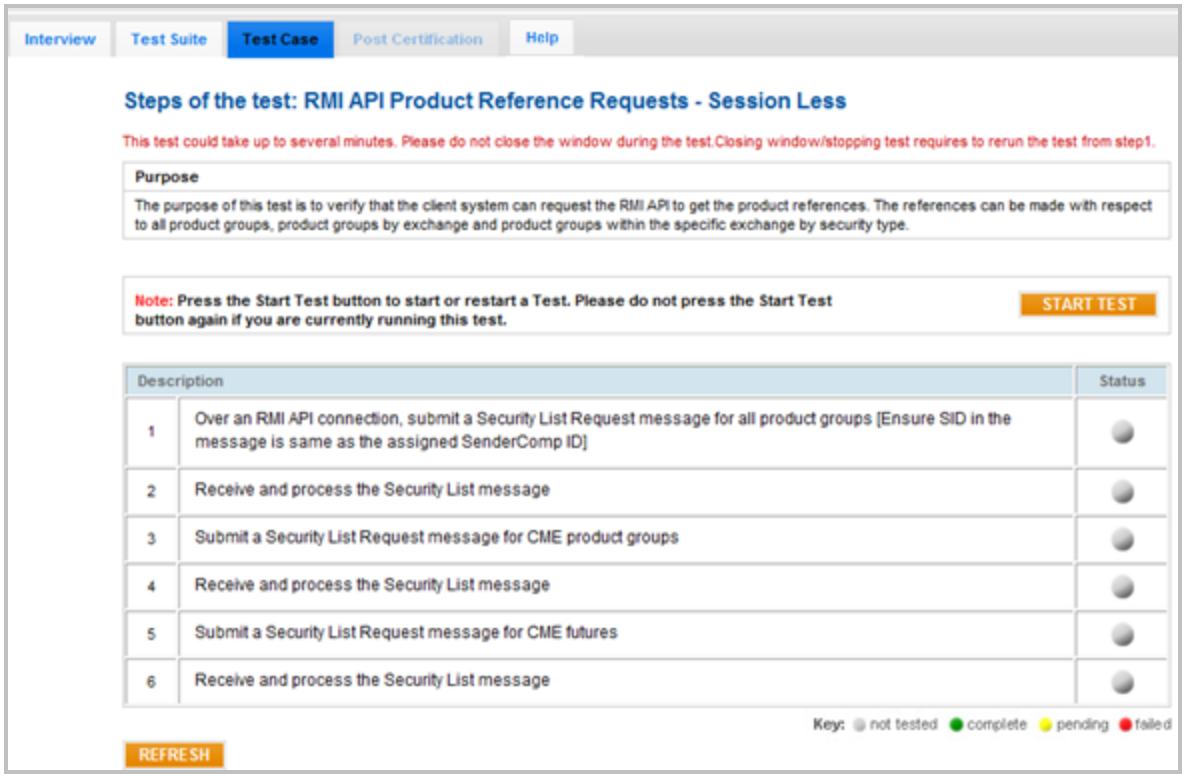
Product Reference Requests (Session-less)

This test verifies that a client system can request the RMI API to get product references. These references can be made with respect to the following:

- All product groups
- CME product groups (products grouped by exchange)
- CME futures (product groups within the specific exchange by security type)

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-based RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To test session-less product reference requests:

Click **START TEST** to begin.

- In steps 1-6, submit Security List Requests then receive corresponding Security List responses for all product groups, CME product groups, and CME futures, respectively.

Prevent / Reject / Order Mass Action Tests

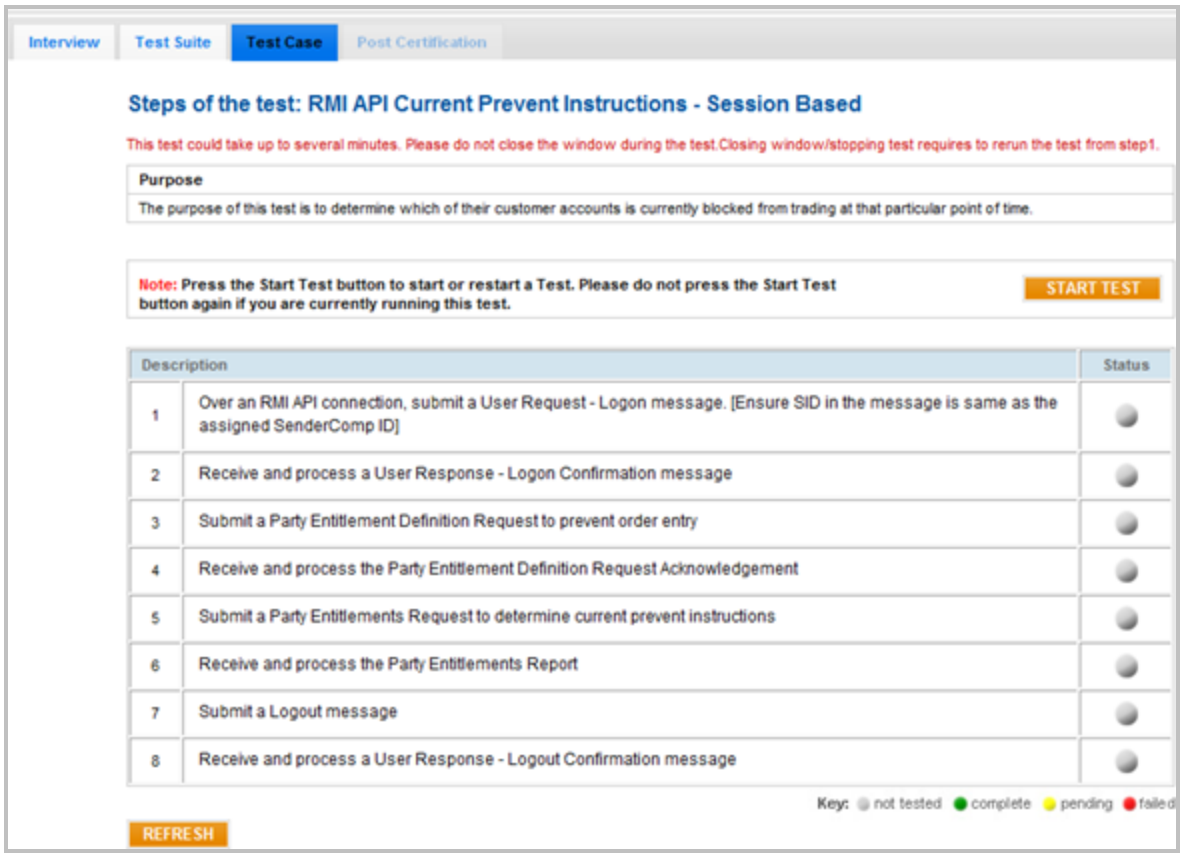
RMI API Current Prevent Instructions

Current Prevent Instructions

This test determines which customer accounts are currently blocked from trading.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-based RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To test current prevent instructions:

Click **START TEST** to begin.
For the RMI API Session-Based Connectivity test, submit and receive the following messages:

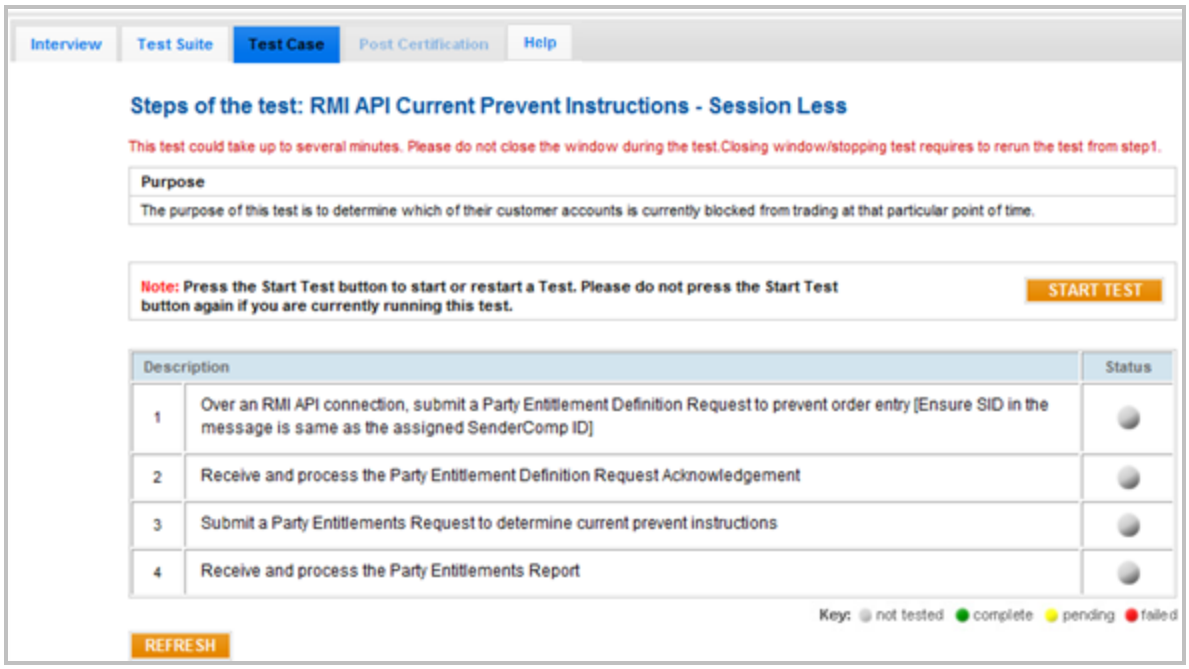
1. Submit User Request - Logon
2. Receive User Request - Logon Confirmation
3. Submit Party Entitlement Definition Request to prevent order entry
4. Receive Party Entitlement Definition Request Acknowledgement
5. Submit Party Entitlement Definition Request to determine prevent instructions
6. Receive Party Entitlements Report
7. Submit Logout
8. Receive User Request - Logout Confirmation

Current Prevent Instructions (Session-less)

This test determines which customer accounts are currently blocked from trading.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-less RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To test session-less current prevent instructions:

Click **START TEST** to begin.
For the RMI API Session-Less Connectivity test, submit and receive the following messages:

1. Submit Party Entitlement Definition Request
2. Receive Party Entitlement Definition Request Acknowledgement
3. Submit Party Entitlement Definition Request to determine prevent instructions
4. Receive Party Entitlements Report

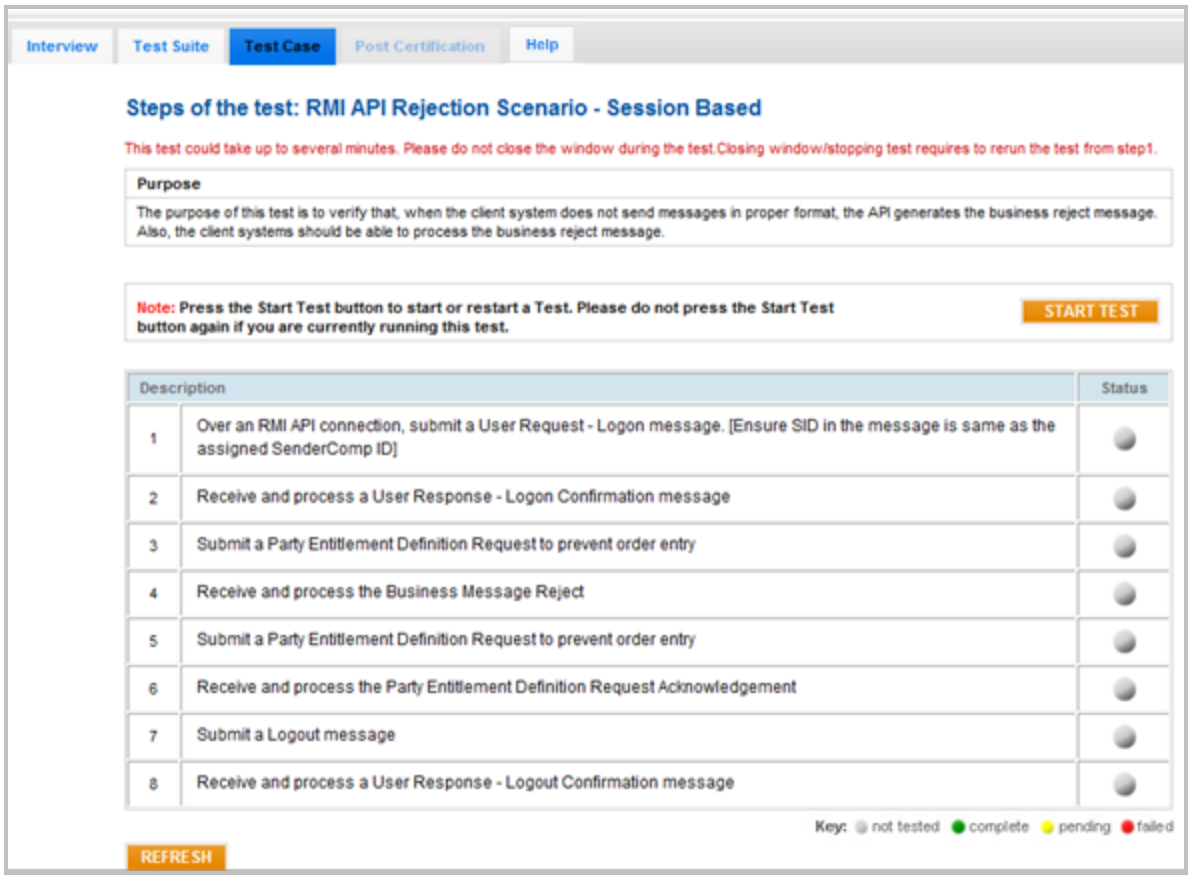
RMI API Rejection Scenario

Rejection Scenario

This test verifies that for instances when a client system does not send messages in proper format, the API generates a business reject message. In addition, the test verifies that a client system can process the business reject message.

This test is mandatory if the interview response is:

- What types of connectivity does your system support: **Session-less RMI API connectivity**



To run a rejection scenario test:

Click **START TEST** to begin.
For the RMI API Session-Based Connectivity test, receive and submit the following messages:

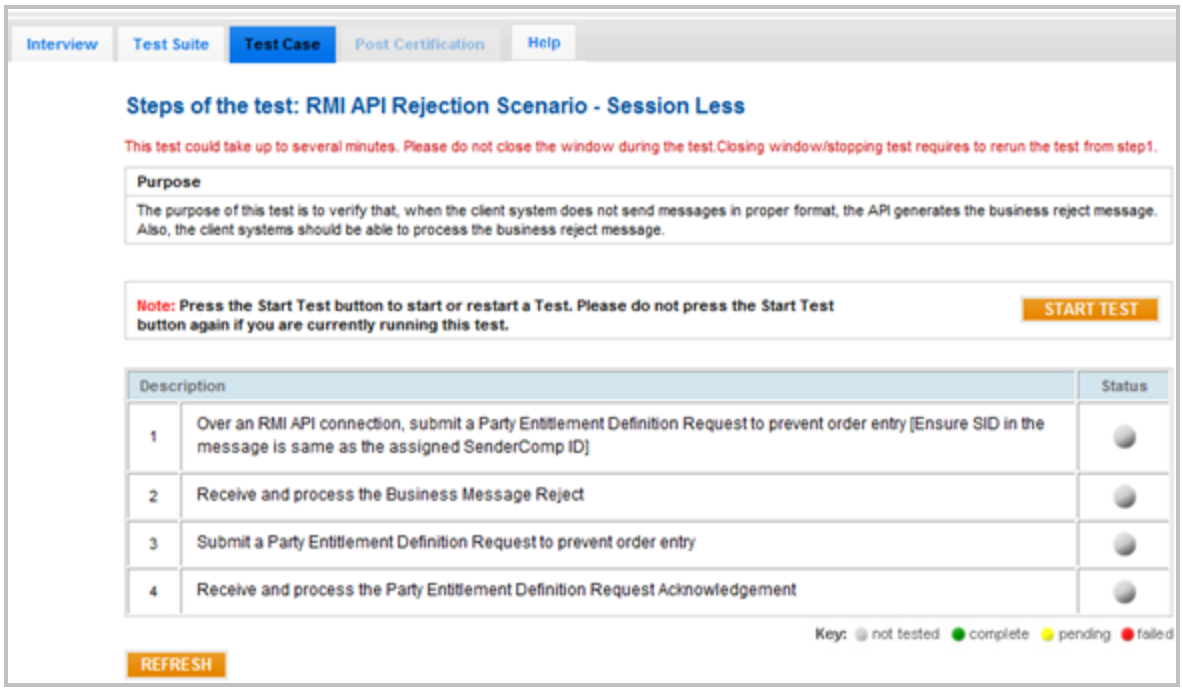
1. Submit User Request - Logon
2. Receive User Request - Logon Confirmation
3. Submit Party Entitlement Definition Request to prevent order entry
4. Receive Business Message Reject
5. Submit Party Entitlement Definition Request to prevent order entry
6. Receive Party Entitlements Definition Request Acknowledgement
7. Submit Logout
8. Receive User Request - Logout Confirmation

Rejection Scenario (Session-less)

This test verifies that for instances when a client system does not send messages in proper format, the API generates a business reject message. In addition, the test verifies that a client system can process the business reject message.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-less RMI API connectivity**



To run a session-less rejection scenario test:

Click **START TEST** to begin.
For the RMI API Session-Less Connectivity test, receive and submit the following messages:

1. Submit Party Entitlement Definition Request to prevent order entry
2. Receive Business Message Reject
3. Submit Party Entitlement Definition Request to prevent order entry
4. Receive Party Entitlements Definition Request Acknowledgement

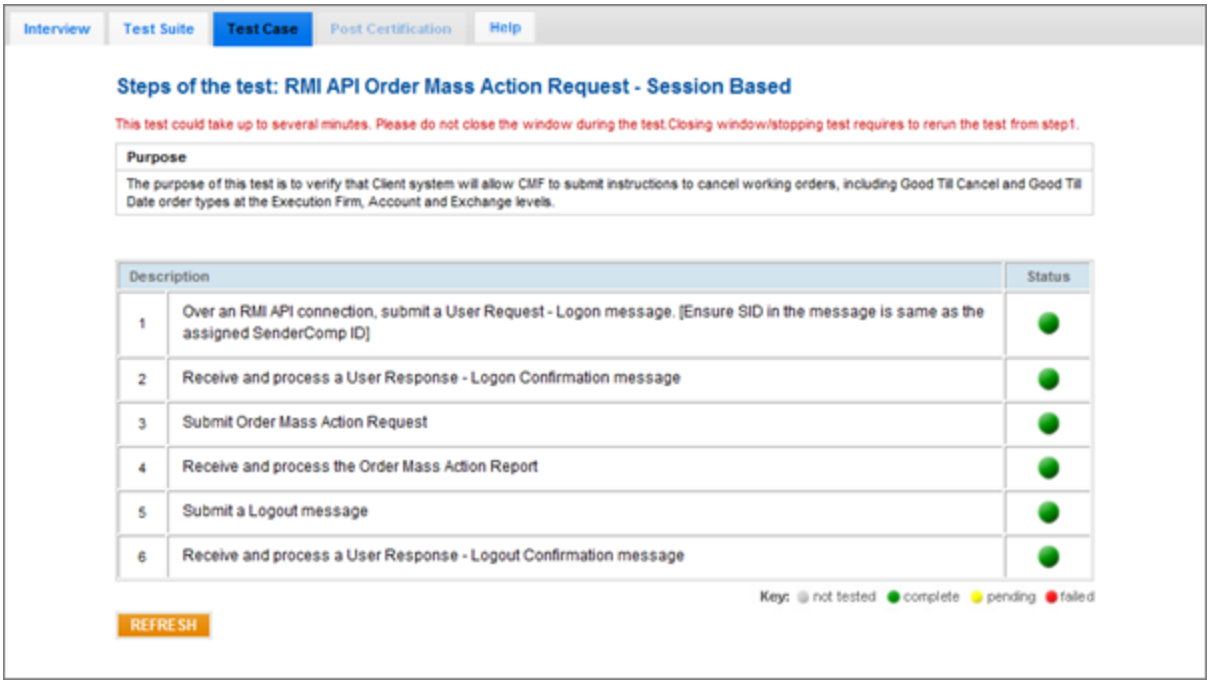
RMI API Order Mass Action Request

Order Mass Action Request

This test verifies that a client system allows a Clearing Member Firm (CMF) to submit instructions to cancel working orders, including Good Till Cancel and Good Till Date order types at the Execution Firm, Account and Exchange levels.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-based RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To run an order mass action request test:

Click **START TEST** to begin.
For the RMI API Session-Based Connectivity test, submit and receive the following messages:

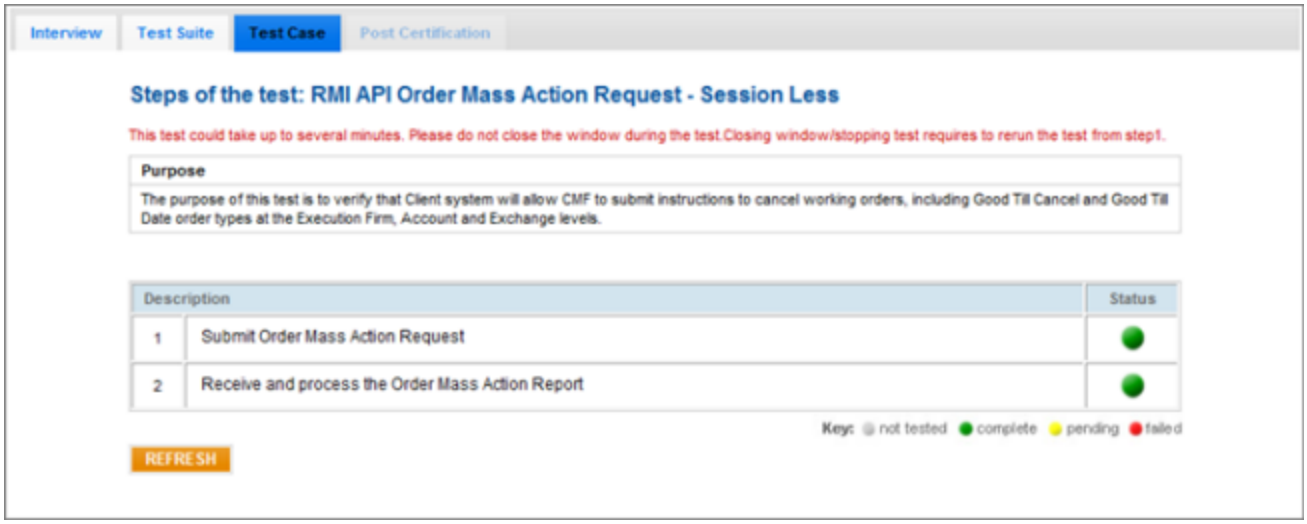
1. Submit User Request - Logon
2. Receive User Request - Logon Confirmation
3. Submit Order Mass Action Request
4. Receive Order Mass Action Report
5. Submit Logout
6. Receive User Request - Logout Confirmation

Order Mass Action Request (Session-less)

This test verifies that a client system allows a Clearing Member Firm (CMF) to submit instructions to cancel working orders, including Good Till Cancel and Good Till Date order types at the Execution Firm, Account and Exchange levels.

This test is mandatory if the interview responses are:

- What types of connectivity does your system support: **Session-less RMI API connectivity**
- Does your system support order routing permissioning via the RMI API: **Yes**



To run a sesssion-less order mass action request test:

Click START TEST to begin.
For the RMI API Session-Less Connectivity test, submit and receive the following messages:

1. Submit Order Mass Action Request
2. Receive Order Mass Action Report