

AutoCert+ BrokerTec Market Data User Manual

24 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.

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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+ BrokerTec Market Data test suite.

To run and navigate AutoCert+:

1. Complete the steps detailed in the "[Process Summary: BrokerTec 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+ BrokerTec Market Data test suite.

Current Testing Configuration			
Tester:	Tom Tester	Type:	Automated Trading System
Company Profile:	test	Category:	Prop System
Market:	BrokerTec EU/US	1603:	0
Purpose:	Market Data	1604:	1
Application System:	test-system 	1605:	2
Test Suite:	BrokerTec Market Data		
NOTE: This test suite utilizes the NEWRELEASE environment.			
Sendercomp: Select Sendercomp		ASSIGN	
		Test Suite Status: Pre-Certification Interview:  Complete Test Suite Status: In Progress	

- a. Select a **Company Name**.
 - b. For **Market**, select *BrokerTec*.
 - c. For **Purpose**, select *Market Data*.
 - d. Select an **Application System**.
Use the refresh () button to update the list to include recently created Application Systems.
- a. For **Test Suite**, select *BrokerTec Market Data*.
5. Complete the [Interview](#) for this test suite.
 6. Complete applicable test cases.
 7. Complete the certification process from the [Post Certification](#) tab.

What's New

The list below illustrates the updates made to the AutoCert+ BrokerTec Market Data Help system.

Date	Description
24 Oct 2022	Website and PDF format only.
17 Nov 2021	Added topic: TCP Recovery
18 Aug 2021	Added topics: <ul style="list-style-type: none"> • Security Status Request Verification (Snapshot and Updates) for US Treasuries • Market State Message for US Treasuries
25 Sep 2020	Added topics: <ul style="list-style-type: none"> • Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo EU Updated test names and screenshots <ul style="list-style-type: none"> • Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo US • Security Status Request Workup Verification for Repo
02 Sep 2020	Added topics: <ul style="list-style-type: none"> • Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Non-Repo • Statistic Messages for Conflated TCP Market Data Group (Snapshot Only) for Non-Repo Updated test names and screenshots <ul style="list-style-type: none"> • Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo • Statistic Messages for Conflated TCP Market Data Group (Snapshot Only) for Repo
11 Aug 2020	Removed topic: " Market Data Request by Instrument Level Request Verification" Added topics: <ul style="list-style-type: none"> • Market Data Request by Instrument Level Request Verification (Snapshot and Updates) • Market Data Request by Instrument Level Request Verification (Snapshot Only)
23 July 2020	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.

 **To complete the interview:**

Answer each question and click **Complete** when finished.

Interview
Test Suite
Test Case
Post Certification
Help

Will your application support CME MDP Premium Market Data Group?
☒ Yes
☐ No

Will your application support CME MDP Conflated UDP Market Data Group?
☒ Yes
☐ No

Will your application support CME MDP Conflated TCP Market Data Group?
☒ Yes
☐ No

For CME MDP Premium, which of the following book structures does your application support?
☒ Market By Order - Full Depth (MBOFD)
☒ 10-Deep Market By Price (MBP)

For CME MDP Conflated UDP, Which of the following feed types will your Application System support?
☒ Market by Price (MBP)
☒ Market by Order Limited Depth (MBOLD)

For CME MDP Conflated TCP, Which of the following feed types will your Application System support?
☒ Market by Price (MBP)
☒ Market by Order Limited Depth (MBOLD)

For CME MDP Conflated TCP, which of the following Subscription Request Type does your application support?
☒ Snapshot
☒ Snapshot+Updates

For CME MDP Conflated TCP, how do you subscribe to SecurityListRequest, SecurityStatusRequest and MarketDataRequest?
☒ Subscribe to Instrument level
☒ Subscribe to security group level
☒ Subscribe to all

Which Market does your application support?
☒ US Treasuries
☒ EU Bonds
☒ US Repo
☒ EU Repo

Does your application process market data messages for RV Curve spreads instruments?
☒ Yes
☐ No

Does your application support implied markets?
☒ Yes
☐ No

For CME MDP Conflated TCP, do you support unsubscribing from the previous subscription? (SubscriptionReqType-Tag 263 = 2)
☒ 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

Complete

Certification Tests

This section contains information on the certification tests for the AutoCert+ BrokerTec Market Data test suite.

Book Management Messages

This section contains information about the BrokerTec Book Management Message tests.

Premium Book Management Messages for Market by Price (MBP)

This test verifies that your application can properly receive and process [book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium 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 for non implied markets.

Contracts : **Select**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.xml

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for the first instrument.		Not Tested
3 Receive cancellations for orders.		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied).		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the Premium Book Management Messages for Market by Price (MBP) test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

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

This test verifies that your application can properly receive and process [book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

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 for non implied markets.

Selected Contract : UB30#_1_14_05/50 -701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdxSessionMgmt.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

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for the first instrument.		Not Tested
3 Receive cancellations for orders.		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied).		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Conflated UDP Book Management Messages for Market by Price (MBP) test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

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

This test verifies that your application can properly receive and process [book management](#) information.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.
 - [Conflated TCP Book Management Messages for Market by Price \(MBP\)](#)
 - [Conflated TCP Book Management Messages for Market by Price \(MBP\) \(Snapshot Only\)](#)

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

[Interview](#)
[Test Suite](#)
[Test Case](#)
[Post Certification](#)
[Help](#)

Steps of the test: Conflated TCP 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 Contract : ATBUSH37DTYNHOLAY - 720 [Unlock](#)

Selected Second Contract : ATBUSH3J07CWVSJUY6 - 720 [Unlock](#)

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054
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](#)

Description	Flag	Status
1 AutoCert+ to build a book		Not Tested
2 Over a TCP MDP connection, submit a MarketDataRequest message for all instrument		Not Tested
3 Receive Snapshot Full Refresh message		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied)		Not Tested
5 Receive a set of orders for the second instrument		Not Tested
6 Receive cancellations for orders		Not Tested
7 Confirm quantities and prices on the book for the second instrument (non implied)		Not Tested

Key: not tested complete pending failed

[REFRESH](#)

▶ To run the Conflated TCP Book Management Messages for Market by Price (MBP) test:

1. AutoCert+ will build a book.
2. Over a TCP MDP connection, submit a MarketDataRequest message for all instruments.
3. Receive a SnapshotFullRefresh message.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
5. Receive a set of orders for the second instrument
6. Receive cancellations for orders
7. Enter the quantities and prices on the book for the second instrument (non-implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated TCP Book Management Messages for Market by Price (MBP) (Snapshot Only)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated TCP 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 Contract : ATBUSR3KRSVYCW7AQ-720 **Unlock**

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdcSessionMont.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

Description	Flag	Status
1 AutoCert+ to build a book		Not Tested
2 Over a TCP MDP connection, submit a MarketDataRequest message for all instrument		Not Tested
3 Receive Snapshot Full Refresh message		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied)		Not Tested

REFRESH

Key: not tested complete pending failed

▶ To run the Conflated TCP Book Management Messages for Market by Price (MBP) (Snapshot Only) test:

1. AutoCert+ will build a book.
2. Over a TCP MDP connection, submit a MarketDataRequest message for all instruments.
3. Receive a SnapshotFullRefresh message.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Book Management Messages for Market By Order - Full Depth (MBOFD)

This test verifies that your application can properly receive and process [book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium Book Management Messages for Market By Order - Full Depth (MBOFD)

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 book management information for non-implied markets.

Contracts :

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

Description	Flag	Status
1 Confirm books are empty for selected instruments.	<input type="radio"/>	Not Tested
2 Receive a set of orders for the first instrument.	<input type="radio"/>	Not Tested
3 Receive cancellations for orders.	<input type="radio"/>	Not Tested
4 For each order, confirm the price and quantity by its priority in the book using the following instrument:	<input type="radio"/>	Not Tested

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

To run the Premium Book Management Messages for Market By Order - Full Depth (MBOFD) test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. For each order, confirm the price and quantity by its priority in the book using the following instrument (instrument will vary):
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated UDP Book Management Messages for Market By Order - Limited Depth (MBOLD)

This test verifies that your application can properly receive and process [book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated UDP Book Management Messages for Market By Order - Limited Depth (MBOLD)

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 book management information for non implied markets.

Selected Contract : UB30#_1_14_05/50 -701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FxBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdxSessionMgmt.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**

Description	Flag	Status
1 Confirm books are empty for selected instruments.	<input type="radio"/>	Not Tested
2 Receive a set of orders for the first instrument.	<input type="radio"/>	Not Tested
3 Receive cancellations for orders.	<input type="radio"/>	Not Tested
4 For each order, confirm the price and quantity by its priority in the book using the following instrument:	<input type="radio"/>	Not Tested

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

► **To run the Conflated UDP Book Management Messages for Market By Order - Limited Depth (MBOLD) test:**

1. Select **Yes** or **No** to confirm that the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. For each order, confirm the price and quantity by its priority in the book using the following instrument: (instrument will vary.)
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD)

This test verifies that your application can properly receive and process [book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.
 - [Conflated TCP Book Management Messages for Market By Order - Limited Depth \(MBOLD\)](#)
 - [Conflated TCP Book Management Messages for Market By Order - Limited Depth \(MBOLD\) \(Snapshot Only\)](#)

Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD)

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 for non-implied markets.

Selected Contract : ATBUSE:37DTYNHOLAY - 720 **Unlock**

Selected Second Contract : ATBUSE:3J07CWVSJUN6 - 720 **Unlock**

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054
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**

Description	Flag	Status
1 AutoCert+ to build a book		Not Tested
2 Over a TCP MDP connection, submit a Market Data Request message for all instrument		Not Tested
3 Receive SnapshotRefreshTopOrders message		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied).		Not Tested
5 Receive a set of orders for the second instrument		Not Tested
6 Receive cancellations for orders		Not Tested
7 Confirm quantities and prices on the book for the second instrument (non implied).		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD) test:

1. AutoCert+ will build a book
2. Over a TCP MDP connection, submit a MarketDataRequest message for all instruments.
3. Receive a SnapshotRefreshTopOrders message.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
5. Receive a set of orders for the second instrument
6. Receive cancellations for orders
7. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD) (Snapshot Only)

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD)

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 book management information for non-implied markets

Selected Contract : ATBUSA3MDDQZMWE25B -720 **Unlock**

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054
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**

Description	Flag	Status
1 AutoCert+ to build a book		Not Tested
2 Over a TCP MDP connection, submit a Market Data Request message for all instrument		Not Tested
3 Receive Snapshot Refresh Top Orders message		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied).		Not Tested

Key: not tested complete pending failed

REFRESH

▶ **To run the Conflated TCP Book Management Messages for Market By Order - Limited Depth (MBOLD) (Snapshot Only) test:**

1. AutoCert+ will build a book
2. Over a TCP MDP connection, submit a MarketDataRequest message for all instruments.
3. Receive a SnapshotRefreshTopOrders message.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Inverted Book Management Message Tests

This section contains information about the Inverted Book Management Message tests.

Premium Inverted Book Management Messages for Market by Price (MBP)

This test verifies that your application can properly receive and process [inverted book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium Inverted 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 step 1.

Purpose
The purpose of this test is to verify that your application can properly receive and process inverted book management information for non-implied markets.

Contracts : **Select**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.xml

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for the first instrument.		Not Tested
3 Receive cancellations for orders.		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied).		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Premium Inverted Book Management Messages for Market by Price test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

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

This test verifies that your application can properly receive and process [inverted book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated Inverted 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 inverted book management information for non implied markets.

Selected Contract: UB05W0625-UB30W0550 -701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category: [Link](#)

Templates File: [templates_FixBinary.xml](#)
 Premium Configuration File: [config.xml](#)
 Conflated Configuration File: [config.xml](#)
 TCP Session Management SBE Schema: [templates_MdoSessionMgmt.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**

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for the first instrument		Not Tested
3 Receive cancellations for orders		Not Tested
4 Confirm quantities and prices on the book for the first instrument (non implied)		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Conflated Inverted Book Management Messages for Market by Price (MBP) test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. Enter the quantities and prices on the book for the first instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Inverted Book Management Messages for Market By Order - Full Depth (MBOFD)

This test verifies that your application can properly receive and process [inverted book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium Inverted Book Management Messages for Market By Order - Full Depth (MBOFD)

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 inverted book management information for non implied markets.

Selected Contract : UB7AK0399-UB7BK0399-700 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for the first instrument.		Not Tested
3 Receive cancellations for orders.		Not Tested
4 For each order, confirm the price and quantity by its priority in the book using the following instrument.		Not Tested

Keys: not tested complete pending failed

REFRESH

To run the Premium Inverted Book Management Messages for Market By Order - Full Depth (MBOFD) test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. For each order, enter the price and quantity by its priority in the book using the following instrument (instrument will vary):
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated Inverted Book Management Messages for Limited Depth (MBOLD)

This test verifies that your application can properly receive and process [inverted book management](#) information for non-implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated Inverted Book Management Messages for Limited Depth (MBOLD)

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 inverted book management information for non implied markets.

Selected Contract: UB05W0625-UB30W0550 -701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category: [Link](#)

Templates File: [templates_FixBinary.xml](#)
 Premium Configuration File: [config.xml](#)
 Conflated Configuration File: [config.xml](#)
 TCP Session Management SBE Schema: [templates_MdcSessionMgmt.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**

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for the first instrument		Not Tested
3 Receive cancellations for orders.		Not Tested
4 For each order, confirm the price and quantity by its priority in the book using the following instrument:		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Conflated Inverted Book Management Messages for Limited Depth (MBOLD) test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the first instrument.
3. Receive cancellations for orders.
4. For each order, enter the price and quantity by its priority in the book using the following instrument (instrument will vary):
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Consolidated Inverted Book Management Messages for Market by Price (Implied)

This test verifies that your application can properly receive and process [inverted book management](#) information for implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium Consolidated Inverted Book Management Messages for Market by Price (implied)

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 inverted book management information for implied markets.

Contracts: **Select**

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Complete
2 Receive a set of orders for one of the selected instrument.		Not Tested
3 Receive cancellations for orders.		Not Tested
4 Confirm quantities and prices on the book for one of the selected instrument (including implied book).		Not Tested

Key: not tested complete pending failed

REFRESH

▶ **To run the Premium Consolidated Inverted Book Management Messages for Market by Price (implied) test:**

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the selected instrument.
3. Receive cancellations for orders.
4. Enter the quantities and prices on the book for one of the selected instruments (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated Consolidated Inverted Book Management Messages for Market by Price (Implied)

This test verifies that your application can properly receive and process [inverted book management](#) information for implied markets.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: Conflated Consolidated Inverted Book Management Messages for Market by Price (implied)

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 inverted book management information for implied markets.

Selected Contract : UBSA#_1/8_03/99_UB6B#_1/4_03/99_UB6A#0399-UB6B#0399-701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Not Tested
2 Receive a set of orders for one of the selected instrument.		Not Tested
3 Receive cancellations for orders.		Not Tested
4 Confirm quantities and prices on the book for one of the selected instrument (including implied book).		Not Tested

REFRESH

Key: not tested complete pending failed

▶ **To run the Conflated Consolidated Inverted Book Management Messages for Market by Price (implied) test:**

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for the selected instrument.
3. Receive cancellations for orders.
4. Enter the quantities and prices on the book for one of the selected instruments (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Implied Inverted Order Book Management for Market by Order - Full Depth Systems

This test verifies that your application can properly receive and process [inverted book management](#) information for implied markets.

1. Select **START TEST**.

The screenshot shows a web-based test case interface. At the top, there are tabs: Interview, Test Suite, **Test Case**, Post Certification, and Help. Below the tabs, the title is 'Steps of the test: Premium Implied Inverted Order Book Management for Market by Order - Full Depth Systems'. A 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 step1.' 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 inverted book management information for implied markets.' A table follows with 4 rows and 3 columns: Description, Flag, and Status. All flags are green and all statuses are 'Complete'. At the bottom, there is a 'REFRESH' button and a key: '@ not tested', '● complete', '● pending', '● failed'.

Description	Flag	Status
1 Confirm books are empty for selected instruments.	●	Complete
2 Receive a set of orders for one of the selected instrument.	●	Complete
3 For each order, confirm the price and quantity by its priority in the book using the following instrument:	●	Complete
4 Confirm the implied quantities and prices on the book for the same instrument.	●	Complete

Key: @ not tested ● complete ● pending ● failed

▶ To run the Premium Implied Inverted Order Book Management for Market by Order - Full Depth Systems test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for one of the selected instruments.
3. For each order, enter the price and quantity by its priority in the book using the following instrument (instrument will vary):
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
4. Enter the implied quantities and prices on the book for the same instrument:
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated Implied Inverted Order Book Management for Limited Depth (MBOLD)

This test verifies that your application can properly receive and process market by [inverted book management](#) information.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated Implied Inverted Order Book Management for Limited Depth (MBOLD)

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 inverted book management information for implied markets.

Description	Flag	Status
1 Confirm books are empty for selected instruments.	●	Complete
2 Receive a set of orders for one of the selected instrument.	●	Complete
3 For each order, confirm the price and quantity by its priority in the book using the following instrument:	●	Complete
4 Confirm the implied quantities and prices on the book for the same instrument.	●	Complete

Key: ○ not tested ● complete ● pending ● failed

REFRESH

▶ **To run the Conflated Implied Inverted Order Book Management for Limited Depth (MBOLD) test:**

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive a set of orders for one of the selected instruments.
3. For each order, enter the price and quantity by its priority in the book using the following instrument (instrument will vary):
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
4. Enter the implied quantities and prices on the book for the same instrument:
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Recovery Tests

This section contains information about the BrokerTec Recovery tests.

Premium Recovery Test for Market by Price (MBP)

This test verifies that your application can perform a [recovery](#) test for non-implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium 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 non-implied books. 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 Contract : UB5#_114_05/25-700 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Conflated Snapshot MBP & MBO/OLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MboSessionMgmt.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

Description	Flag	Status
1 Confirm books are empty for selected instruments.	<input type="radio"/>	Not Tested
2 Receive market data for a set of orders and cancels for the instrument.	<input type="radio"/>	Not Tested
3 Miss market data for a set of orders and cancels.	<input type="radio"/>	Not Tested
4 Receive market data for a set of orders and cancels for the recovery instrument.	<input type="radio"/>	Not Tested
5 Confirm quantities and prices on the book for the selected instrument (non implied).	<input type="radio"/>	Not Tested
6 Miss security definition message for the recovery instrument.	<input type="radio"/>	Not Tested
7 Receive market data for a set of orders for the recovery instrument.	<input type="radio"/>	Not Tested
8 Confirm quantities and prices on the book for the recovery instrument (non implied).	<input type="radio"/>	Not Tested

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

► To run the Premium Recovery Test for Market by Price (MBP) test:

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Confirm quantities and prices on the book for the selected instrument (non-implied).
6. Enter the quantities and prices on the book for the selected instrument (non implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
7. Miss security definition message for the recovery instrument.
8. Receive market data for a set of orders for the recovery instrument.
9. Enter the quantities and prices on the book for the recovery instrument (non-implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated UDP Recovery Test for Market by Price (MBP)

This test verifies that your application can perform a [recovery](#) test for non-implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

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 non-implied books. 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 Contract: UB30M_1_14_05/50 -701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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

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.		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 (non implied).		Not Tested
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 Confirm quantities and prices on the book for the recovery instrument (non implied).		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Conflated UDP Recovery Test for Market by Price (MBP) test:

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Confirm quantities and prices on the book for the selected instrument (non-implied).
7. Miss security definition message for the recovery instrument.
8. Receive market data for a set of orders for the recovery instrument.
9. Enter the quantities and prices on the book for the recovery instrument (non-implied).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Recovery for Market By Order - Full Depth (MBOFD)

This test verifies that your application can perform a [recovery](#) test for non-implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium Recovery for Market By Order - Full Depth (MBOFD)

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 non-implied books. 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 Contract : UB5#_1/4_05/25-700 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confated Feed A	233.143.214.19	15701
Incremental Confated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Confated	233.143.214.21	14701
TCP Confated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Confated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

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.		Not Tested
4 Receive market data for a set of orders and cancels for the selected instrument.		Not Tested
5 For each order, confirm the price and quantity by its priority in the book using the following instrument:		Not Tested
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 For each order, confirm the price and quantity by its priority in the book using the following instrument:		Not Tested

Key: not tested complete pending failed

REFRESH

▶ **To run the Premium Recovery for Market By Order - Full Depth (MBOFD) test:**

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the selected instrument.
5. For each order, confirm the price and quantity by its priority in the book using the following instrument (instrument will vary).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
7. Miss security definition message for the recovery instrument.
8. Receive market data for a set of orders for the recovery instrument.
9. For each order, confirm the price and quantity by its priority in the book using the following instrument (instrument will vary).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated UDP Recovery for Market By Order - Limited Depth (MBOLD)

This test verifies that your application can perform a [recovery](#) test for non-implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated UDP Recovery for Market By Order - Limited Depth (MBOLD)

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 perform a recovery test for non-implied books. 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 Contract: UB30M_1_14_05/50-701 **Unblock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

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.		Not Tested
4 Receive market data for a set of orders and cancels for the selected instrument.		Not Tested
5 For each order, confirm the price and quantity by its priority in the book using the following instrument:		Not Tested
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 For each order, confirm the price and quantity by its priority in the book using the following instrument:		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the Conflated UDP Recovery for Market By Order - Limited Depth (MBOLD) test:

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the selected instrument.
5. For each order, confirm the price and quantity by its priority in the book using the following instrument (instrument will vary).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
7. Miss security definition message for the recovery instrument.
8. Receive market data for a set of orders for the recovery instrument.
9. For each order, confirm the price and quantity by its priority in the book using the following instrument (instrument will vary).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Consolidated Recovery Test for Market by Price (Implied)

This test verifies that your application can perform a [recovery](#) test for implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Steps of the test: Premium Consolidated Recovery Test for Market by Price (Implied)

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 implied books. 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.

Contracts :

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.		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 (including implied book).		Not Tested
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 Confirm quantities and prices on the book for the recovery instrument (including implied book).		Not Tested

Key: not tested complete pending failed

To run the Premium Consolidated Recovery Test for Market by Price (Implied) test:

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Enter the quantities and prices on the book for the selected instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
6. Miss security definition message for the recovery instrument.
7. Receive market data for a set of orders for the recovery instrument.
8. Enter the quantities and prices on the book for the recovery instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated UDP Consolidated Recovery Test for Market by Price (Implied)

This test verifies that your application can perform a [recovery](#) test for implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

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

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 implied books. 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 Contract: UB6A#_1/8_03/99_UB6B#_1/4_03/99_UB6A#0399-UB6B#0399-701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBP	233.143.214.6	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FivBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

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.		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 (including implied book).		Not Tested
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 Confirm quantities and prices on the book for the recovery instrument (including implied book).		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Conflated UDP Consolidated Recovery Test for Market by Price (Implied) test:

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Enter the quantities and prices on the book for the selected instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
6. Miss security definition message for the recovery instrument.
7. Receive market data for a set of orders for the recovery instrument.
8. Enter the quantities and prices on the book for the recovery instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Premium Implied Recovery Test for Market by Order - Full Depth Systems

This test verifies that your application can perform a [recovery](#) test for implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Premium Implied Recovery Test for Market by Order - Full Depth Systems

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 implied books. 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.

Contracts :

Description	Flag	Status
1 Confirm books are empty for selected instruments.		Complete
2 Receive market data for a set of orders and cancels for the instrument.		Complete
3 Miss market data for a set of orders and cancels.		Complete
4 Receive market data for a set of orders and cancels for the recovery instrument.		Complete
5 Confirm quantities and prices on the book for the selected instrument (including implied book). Instrument: <input type="text" value="Submit"/>		Pending
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 Confirm quantities and prices on the book for the recovery instrument (including implied book).		Not Tested

Key: not tested complete pending failed

► **To run the Premium Implied Recovery Test for Market by Order - Full Depth Systems test:**

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Enter the quantities and prices on the book for the selected instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
6. Miss security definition message for the recovery instrument.
7. Receive market data for a set of orders for the recovery instrument.
8. Enter the quantities and prices on the book for the recovery instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Conflated UDP Implied Recovery Test for Market by Order - Limited Depth Systems

This test verifies that your application can perform a [recovery](#) test for implied books. 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.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Conflated UDP Implied Recovery Test for Market by Order - Limited Depth Systems

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 implied books. 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 Contract: UBSA#_1/8_03/99.UB6B#_1/4_03/99.UB6A#0399-UB6B#0399-701 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15701
Incremental Premium Feed B	233.143.214.132	16701
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22701
Premium Snapshot MBO	233.143.214.8	20701
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14701
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

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.		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 (including implied book).		Not Tested
6 Miss security definition message for the recovery instrument.		Not Tested
7 Receive market data for a set of orders for the recovery instrument.		Not Tested
8 Confirm quantities and prices on the book for the recovery instrument (including implied book).		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Conflated UDP Implied Recovery Test for Market by Order - Limited Depth Systems test:

1. Select **Yes** or **No** to indicate whether 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.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Enter the quantities and prices on the book for the selected instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
6. Miss security definition message for the recovery instrument.
7. Receive market data for a set of orders for the recovery instrument.
8. Enter the quantities and prices on the book for the recovery instrument (including implied book).
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

TCP Recovery

This test verifies that the application can perform a recovery via [TCP Replay Recovery](#).

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: 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.

Instrument(s): Select

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 complete a TCP Replay Recovery test:

1. Receive incremental updates with a gap that needs to be recovered.
2. Select **Yes** or **No** to indicate whether a TCP connection was established and a [Logon](#) message was submitted successfully.
3. Select **Yes** or **No** to indicate whether a Logon confirmation message was received.
4. Submit a Market Data Replay Request (35=V) message.
5. Enter the tag 270-MDEntryPx value to confirm that your application successfully received the replayed message that was requested in the Market Data Replay Request (35=V) message.
6. Receive and process a Logout message.

Channel Reset Tests

This section contains information about the BrokerTec Channel Reset tests.

Channel Reset for Premium or Conflated UDP Market Data

This test verifies that your application can properly receive and process [channel reset](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Channel Reset for Premium or Conflated UDP Market Data

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 channel reset messages.

Selected Contract : UBS#_t14_0525-700 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBP	233.143.214.6	20700
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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

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

Key: not tested complete pending failed

REFRESH

▶ To run the Channel Reset for Premium or Conflated UDP Market Data test:

1. Select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
2. Receive market data for a set of orders.
3. Enter the quantities and prices on the book for the selected instrument.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
4. Receive Channel Reset message.
5. Receive resent book.
6. Enter the quantities and prices for the book and statistic messages for the selected instrument.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Channel Reset for Conflated TCP Market Data Group

This test verifies that your application can properly receive and process [channel reset](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Channel Reset for Conflated TCP Market Data Group

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 channel reset messages.

Selected Contract: ATBUSR37DTYNHOLAY-720 **Unlock**

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054
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**

Description	Flag	Status
1 Over a TCP MDP connection, 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

Key: @ not tested ● complete ● pending ● failed

REFRESH

► **To run the Channel Reset for Conflated TCP Market Data Group test:**

- Over a TCP MDP connection, select **Yes** or **No** to indicate whether the books are empty for the selected instruments.
- Receive market data for a set of orders.
- Enter the quantities and prices on the book for the selected instrument.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
- Receive Channel Reset message.
- Receive resent book.
- Enter the quantities and prices for the book and statistic messages for the selected instrument.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize

Key Rotation (TCP MDP GW)

This test verifies that your application can properly logon or Negotiate to the CME system using the [security functionality with key rotation](#). You will need two valid keys to complete this test.

1. Select **START TEST**.

The screenshot shows the 'Test Case' tab for the 'Key Rotation (TCP MDP GW)' test. It includes a 'Purpose' section, a 'Note' about pressing the 'START TEST' button, and a table with 8 steps. The 'START TEST' button is highlighted in orange. A 'REFRESH' button is at the bottom left. A legend at the bottom right indicates: Key: not tested, complete, pending, failed.

Steps of the test: Key Rotation (TCP MDP GW)

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 properly logon or Negotiate to the CME system using the security enhancement functionality with key rotation. You will need two valid keys to complete this test.

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**

Description	Flag	Status
1 Over a TCP MDP connection, logon using the first secure key pair.		Not Tested
2 Submit a SubscriberHeartbeat message.		Not Tested
3 Receive and process a AdminHeartbeat message.		Not Tested
4 Submit a Terminate message.		Not Tested
5 Disconnect TCP MDP connection.		Not Tested
6 Over the TCP MDP GW connection again, logon using a different set of secure key pairs other than the ones used in.		Not Tested
7 Submit a SubscriberHeartbeat message.		Not Tested
8 Receive and process a AdminHeartbeat message.		Not Tested

REFRESH

Key: not tested complete pending failed



To run the Key Rotation (TCP MDP GW) test:

1. Over a TCP MDP GW connection, logon using the first secure key pair.
2. Submit a SubscriberHeartbeat message.
3. Receive and process an AdminHeartbeat message.
4. Submit a Terminate message.
5. Disconnect the TCP MDP connection.
6. Over the TCP MDP GW connection again, logon using a different set of secure key pairs other than the ones used in step 1.
7. Submit a SubscriberHeartbeat message.
8. Receive and process an AdminHeartbeat message.

Security Definition Messages

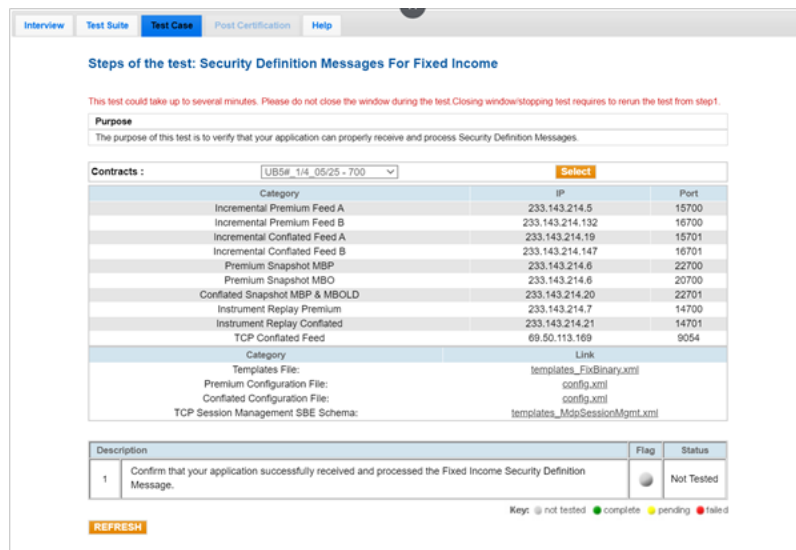
This section contains information about the BrokerTec [Security Definition](#) message tests.

Security Definition Messages For Fixed Income

This test verifies that your application can properly receive and process [Security Definition](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

 **To run the Security Definition Messages For Fixed Income test:**



Steps of the test: Security Definition Messages For Fixed Income


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.

Contracts : [UB5# 1/4 05/25 - 700] **Select**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confated Feed A	233.143.214.19	15701
Incremental Confated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Confated	233.143.214.21	14701
TCP Confated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Confated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdpSessionMgmt.xml

Description	Flag	Status
1 Confirm that your application successfully received and processed the Fixed Income Security Definition Message.		Not Tested

Key:  not tested  complete  pending  failed

REFRESH

1. Enter the following tag values to confirm that your application successfully received and processed the Fixed Income Security Definition Message.
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID

Security Definition Messages For RV Curve Spreads

This test verifies that your application can properly receive and process [Security Definition](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Security Definition Messages For RV Curve spreads

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 Contract : UB02#_1/8_05/22_UB10#_5/8_05/30_UB02#0522-UB10#0530 -700 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confated Feed A	233.143.214.19	15701
Incremental Confated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Confated	233.143.214.21	14701
TCP Confated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Confated Configuration File:	config.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**

Description	Flag	Status
1 Confirm that your application successfully received and processed the Spread Security Definition Message.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Security Definition Messages For RV Curve spreads test:

- Enter the following tag values to confirm that your application successfully received and processed the Spread Security Definition Message.
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID

Security Definition Messages Inverted Book Instrument

This test verifies that your application can properly receive and process [Security Definition](#) messages to identify instruments with inverted books.

- From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
- Select **START TEST**.

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Steps of the test: Security Definition Messages Inverted Book Instrument

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 to identify instruments with inverted books.

Contracts : **Select**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confated Feed A	233.143.214.19	15701
Incremental Confated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Confated	233.143.214.21	14701
TCP Confated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Confated Configuration File:	config.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**

Description	Flag	Status
1 Confirm that your application successfully received and processed the instruments with inverted books Definition Message.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Security Definition Messages Inverted Book Instrument test:

1. Enter the following tag values to confirm that your application successfully received and processed the Fixed Income Security Definition Message.
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID
 - tag 872-InstAttribValue (bit 22: Inverted Book)

SecurityListRequest Tests

This section contains information about the BrokerTec [SecurityListRequest](#) tests.

SecurityListRequest by All Request Verification

This test verifies that your application can send [requests](#) for all entitled securities.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.
 - [SecurityListRequest by All Request Verification \(Without Unsubscribe\)](#)
 - [SecurityListRequest by All Request Verification \(With Unsubscribe\)](#)

SecurityListRequest by All Request Verification (Without Unsubscribe)

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Steps of the test: 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 step 1.

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

Selected Contract: ATBUSE3MD002MWE25B-720 Unlock

Category	IP	Port
TCP Confined Feed	69.50.113.172	9054
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

Description	Flag	Status
1 Over a TCP MDP connection, submit a SecurityListRequest message for all securityGroups i.e. NoSecurityGroup (tag 37022=0 (all entitled), tag 146 (noRelatedSym)=0). Snapshot+Updates is the recommended subscription type for this message to make sure you are receiving snapshots and any updates to the security definition.		Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDRReqIDStatus=0 [full ack] or MDRReqIDStatus(tag 37720)=1[partial ack]		Not Tested
3 Confirm that your application successfully received and processed the Security Definition Messages. Verify values from the first Security Definition message received.		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the SecurityListRequest by All Request Verification (Without Unsubscribe) test:

1. Over a TCP MDP connection, submit a SecurityListRequest message for all SecurityGroups [i.e. tag 37022-NoSecurityGroup=0 (all entitled), tag 146-NoRelatedSym=0]. Snapshot+Updates is the recommended subscription type for this message to ensure that you are receiving Snapshots and any updates to the Security Definition.
2. Select **Yes** or **No** to confirm that your application successfully received and processed the RequestAck with tag 37720-MDRReqIDStatus=0 [full ack] or 1[partial ack].
3. Enter the following tag values to confirm that your application successfully received and processed the Security Definition messages. Verify values from the first Security Definition message that was received:
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID
 - tag 562-MinTradeVol

SecurityListRequest by All Request Verification (With Unsubscribe)

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Steps of the test: 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 Securities.

Selected Contract : ATBUSA:37DTYNHOLAY-720 **Unlock**

Category	IP	Port
TCP Confined Feed	69.50.113.172	9054
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**

Description	Flag	Status
1 Over a TCP MDP connection, submit a SecurityListRequest message for all securityGroups i.e. NoSecurityGroup (tag 37022=0 (all entitled), tag 146 (NoRelatedSym)=0]. Snapshot+Updates is the recommended subscription type for this message to make sure you are receiving snapshots and any updates to the security definition.		Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDPReqIDStatus=0 [full ack] or MDPReqIDStatus(tag 37720)=1[partial ack]		Not Tested
3 Confirm that your application successfully received and processed the Security Definition Messages. Verify values from the first Security Definition message received.		Not Tested
4 Submit a SecurityListRequest message to unsubscribe from all subscriptions		Not Tested

REFRESH Key: not tested complete pending failed

To run the SecurityListRequest by All Request Verification (With Unsubscribe) test:

- Over a TCP MDP connection, submit a SecurityListRequest message for all SecurityGroups [i.e. tag 37022-NoSecurityGroup =0 (all entitled), tag 146-NoRelatedSym=0]. Snapshot+Updates is the recommended subscription type for this message to ensure that you are receiving Snapshots and any updates to the Security Definition.
- Select **Yes** or **No** to confirm that your application successfully received and processed the RequestAck with tag 37720-MDPReqIDStatus=0 [full ack] or 1[partial ack].
- Enter the following tag values to confirm that your application successfully received and processed the Security Definition messages. Verify values from the first Security Definition message that was received:
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID
 - tag 562-MinTradeVol
- Submit a SecurityListRequest message to unsubscribe from all subscriptions.

SecurityListRequest by Instrument Level Request Verification

This test verifies that your application can send [requests](#) for all entitled securities.

- From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
- Select **START TEST**.

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Steps of the test: 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 Securities.

Selected Contract: ATBUSR37DTYNHOLAY-720 **Unlock**

Category	IP	Port
TCP Confined Feed	69.50.113.172	9054
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

Description	Flag	Status
1 Over a 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.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the SecurityListRequest by Instrument Level Request Verification test:

- Over a TCP MDP connection, submit a SecurityListRequest message for the given security IDs.
- Select **Yes** or **No** to indicate whether your application successfully received and processed the RequestAck with tag 37720-MDReqIDStatus=0 [full ack] or 1[partial ack]
- Enter the following tag values to confirm that your application successfully received and processed the Security Definition message:
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID
 - tag 562-MinTradeVol

SecurityListRequest by Security Group Level Request Verification

This test verifies that your application can send [requests](#) for all entitled securities.

- From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
- Select **START TEST**.

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Steps of the test: SecurityListRequest by Security Group 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 Securities.

Selected Contract: ATBUSR37DTYNHOLAY-720 **Unlock**

Category	IP	Port
TCP Confined Feed	69.50.113.172	9054
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

Description	Flag	Status
1 Over a TCP MDP connection, submit a SecurityListRequest message for given securityGroups.		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 Messages. Verify values from the first Security Definition message received.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the SecurityListRequest by Security Group Level Request Verification test:

1. Over a TCP MDP connection, submit a SecurityListRequest message for the given securityGroups.
2. Select **Yes** or **No** to confirm that your application successfully received and processed the RequestAck with tag 37720-MDReqIDStatus=0 [full ack] or 1[partial ack].
3. Enter the following tag values to confirm that your application successfully received and processed the Security Definition messages. Verify values from the first Security Definition message that was received:
 - tag 2714-FinancialInstrumentFullName
 - tag 1151-SecurityGroup
 - tag 1300-MarketSegmentID
 - tag 562-MinTradeVol

Security Status Request Verification Tests

This section contains information about the BrokerTec [SecurityStatusRequest](#) Verification tests.

Security Status Request Verification (Snapshot and Updates)

This test verifies that your application can send and process [Security Status Request](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: 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 Contract: ATBUSE37DTYNHOLAY-720 [Unlock](#)

Category	IP	Port
TCP Confiated Feed	69.50.113.172	9054
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](#)

Description	Flag	Status
1 Over a TCP MDP connection, submit a SecurityStatusRequest (35=g) message.		Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDRReqIDStatus=0 [full ack] or MDRReqIDStatus=1 [partial ack].		Not Tested
3 Confirm that your application successfully received and processed the Security Status Message.		Not Tested
4 Your application will receive a Security Status message. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
5 The market changed states. 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

[REFRESH](#)

Key: not tested complete pending failed

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

1. Over a TCP MDP connection, submit a SecurityStatusRequest (35=g) message.
2. Select **Yes** or **No** to confirm that your application successfully received and processed the RequestAck with tag 37720-MDRReqIDStatus=0 [full ack] or 1[partial ack].
3. Confirm that your application successfully received and processed the Security Status Message. Enter the tag 326-SecurityTradingStatus value.
4. Your application will receive a Security Status message. Select the current market state of your application in the Security Status drop-down list.
 - Trading halt
 - Close
 - Ready To Trade
5. The market changed states. Enter the current market state of your application. Select the current market state of your application in the Security Status drop-down list.
 - Trading halt
 - Close
 - Ready To Trade
6. The market changed states. Enter the current market state of your application. Select the current market state of your application in the Security Status drop-down list.

- Trading halt
- Close
- Ready To Trade

Security Status Request Verification (Snapshot and Updates) for US Treasuries

This test verifies that your application can send and process [Security Status Request](#) messages.

1. Select **START TEST**.

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Steps of the test: Security Status Request Verification (Snapshot and Updates) for US Treasuries

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.

Description	Flag	Status
1 Over a TCP MDP connection, submit a SecurityStatusRequest (35=g) message.		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
4 Your application will receive a Security Status message. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
5 The market changed states. 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

Key: not tested complete pending failed

REFRESH

▶ To run the Security Status Request Verification (Snapshot and Updates) for US Treasuries test:

- Over a TCP MDP connection, submit a SecurityStatusRequest (35=g) message.
- Select **Yes** or **No** to confirm that your application successfully received and processed the RequestAck with tag 37720-MDReqIDStatus=0 [full ack] or 1[partial ack].
- Confirm that your application successfully received and processed the Security Status message. Enter the tag 326-SecurityTradingStatus value.
- Your application will receive a Security Status message. Select the current market state of your application in the Security Status drop-down list.
 - Trading halt
 - Close
 - Ready To Trade
 - Pre-Open
- The market changed states. Enter the current market state of your application. Select the current market state of your application in the Security Status drop-down list.
 - Trading halt
 - Close
 - Ready To Trade
 - Pre-Open

6. The market changed states. Enter the current market state of your application. Select the current market state of your application in the Security Status drop-down list.
 - Trading halt
 - Close - Final
 - Ready To Trade
 - Pre-Open
7. The market changed states. Enter the current market state of your application. Select the current market state of your application in the Security Status drop-down list.
 - Trading halt
 - Close
 - Ready To Trade
 - Pre-Open

Security Status Request Verification (Snapshot Only)

This test verifies that your application can send and process [Security Status Request](#) messages.

Steps of the test: 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.

Please assign a SenderCompID and make sure a valid contract is selected to start certifying a test.

Description	Flag	Status
1 Over a TCP MDP connection, submit a SecurityStatusRequest (35=g) message.		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 the Security Status Request Verification (Snapshot Only) test:

1. Over a TCP MDP connection, submit a SecurityStatusRequest (35=g) message.
2. Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus=1 [partial ack].
3. Confirm that your application successfully received and processed the Security Status Message.

Security Status Request Workup Verification for Repo

This test verifies that your application can send and process [Security Status Request](#) messages related to workup.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: SecurityStatusRequest Workup Verification for Repo

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 SecurityStatus message related to WorkUp

Selected Contract : ATBUS#2FZXGY7ZLHOG -720 **Unlock**

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054
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**

Description	Flag	Status
1 Over the TCP MDP GW connection having an active subscription to Security Status Request and Market Data Request, a Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.		Not Tested
2 A Market Data Security Status Private Workup is sent. Please validate the following values.		Not Tested

Key: not tested complete pending failed

REFRESH

▶ To run the Security Status Request Workup Verification for Repo test:

- Over the TCP MDP GW connection having an active subscription to Security Status Request and Market Data Request, a Market Data incremental refresh is sent with MDEntryType=2 (trade). Enter the following tag values:
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
 - tag 48-SecurityID
 - tag 346-NumberOfOrders
- Enter the following tag values to confirm that your application received and processed the Security Status Workup message.
 - tag 48-SecurityID
 - tag 362-SecurityTradingStatus
 - tag 270-MDEntryPx
 - tag 820-TradeLinkID

Market Data Request Tests

This section contains information about the BrokerTec MarketDataRequest tests.

Market Data Request by All Request Verification

This test verifies that your application can send and process [Market Data Request](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Steps of the test: 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 Contract: ATBUS#37DTYNHOLAY-720 **Unlock**

Category	IP	Port
TCP Confated Feed	69.50.113.172	9054

Category
TCP Session Management SBE Schema: [templates_FixBinary.xml](#)
[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**

Description	Flag	Status
1 Over a 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 the Market Data Request by All Request Verification test:

1. Over a TCP MDP connection, submit a MarketDataRequest message for NoSecurityGroup (tag 37022)=0 (for all entitled) and NoRelatedSym (tag 146)=0.
2. Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].

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

This test verifies that your application can send and process [Market Data Request](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Steps of the test: Market Data Request by Instrument Level 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 Market Data Request message.

Selected Contract : ATBUSE:3LJ4Q5ZU4N1-720 **Unlock**

Category	IP	Port
TCP Confated Feed	69.50.113.172	9054
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

Description	Flag	Status
1 Submit a MarketDataRequest message for 263-SubscriptionReqType=1, NoSecurityGroup(tag 37022)=0 (for all securities client is entitled to) and NoRelatedSym (tag 146)=1 with given securityIDs provided in tag 48 in repeatingGroup		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 the Market Data Request by Instrument Level Request Verification (Snapshot and Updates) test:

1. Submit a MarketDataRequest message for 263-SubscriptionReqType=1, NoSecurityGroup(tag 37022)=0 (for all securities client is entitled to) and NoRelatedSym (tag 146)=1 with given securityIDs provided in tag 48 in repeatingGroup.
2. Select **Yes** or **No** to indicate whether your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].

Market Data Request by Instrument Level Request Verification (Snapshot Only)

This test verifies that your application can send and process a [Market Data Request](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

Steps of the test: 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 Contract : ATBUSE:3LJ4Q5ZU4N1-720 **Unlock**

Category	IP	Port
TCP Confated Feed	69.50.113.172	9054
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

Description	Flag	Status
1 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 repeatingGroup		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 the Market Data Request by Instrument Level Request Verification (Snapshot Only) test:

1. 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 repeatingGroup
2. Select **Yes** or **No** to indicate whether your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack]

Market Data Request by Security Group Level Request Verification (Snapshot and Updates)

This test verifies that your application can send and process [Market Data Request](#) messages.

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Steps of the test: Market Data Request by Security Group Level 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 Market Data Request message.

Selected Contract: ATBUS#37DTYNHOLAY-720 **Unlock**

Category	IP	Port
TCP Confined Feed	69.50.113.172	9054
Category	Link	
Templates File:	templates_FixBinary.xml	
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

Description	Flag	Status
1 Over a TCP MDP connection, submit a MarketDataRequest message for 263-SubscriptionReqType=1 (SnapshotAndUpdates), NoRelatedSym (tag 146)=0 and 1151-SecurityGroup= (specified security group)	<input type="radio"/>	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDRReqIDStatus=0 [full ack] or MDRReqIDStatus(tag 37720)=1[partial ack]	<input type="radio"/>	Not Tested

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

▶ To run the Market Data Request by Security Group Level Request Verification (Snapshot and Updates) test:

1. Over a TCP MDP connection, submit a MarketDataRequest message for tag 263-SubscriptionReqType=1 (SnapshotAndUpdates), tag 146-NoRelatedSym=0 and tag 1151-SecurityGroup= (specified security group)
2. Select **Yes** or **No** to indicate whether your application successfully received and processed the RequestAck with tag 37720-MDRReqIDStatus=0 [full ack] or 1[partial ack].

Market Data Request by Security Group Level Request Verification (Snapshot Only)

This test verifies that your application can send and process [Market Data Request](#) messages.

Interview Test Suite **Test Case** Post Certification Help

Steps of the test: Market Data Request by Security Group 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 step1.

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

Please assign a SenderCompID and make sure a valid contract is selected to start certifying a test.

Description	Flag	Status
1 Over a TCP MDP connection, submit a MarketDataRequest message for 263-SubscriptionReqType=0 (Snapshot), NoRelatedSym (tag 146)=0 and 1151-SecurityGroup= (specified security group)	<input type="radio"/>	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDRReqIDStatus=0 [full ack] or MDRReqIDStatus(tag 37720)=1[partial ack]	<input type="radio"/>	Not Tested

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

▶ To run the Market Data Request by Security Group Level Request Verification (Snapshot Only) test:

1. Over a TCP MDP connection, submit a MarketDataRequest message for 263-SubscriptionReqType=0 (Snapshot), NoRelatedSym (tag 146)=0 and 1151-SecurityGroup= (specified security group).

2. Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].

Market State Message Tests

This section contains information about the BrokerTec [Market State](#) message tests.

Market State Message

This test verifies that your application can properly receive and process [Security Status](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: 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 step1.

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

Selected Contract : UB54_114_05/25 -700 [Unlock](#)

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confated Feed A	233.143.214.19	15701
Incremental Confated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.8	20700
Confated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Confated	233.143.214.21	14701
TCP Confated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Confated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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](#)

Description	Flag	Status
1 Your application will receive a Security Status message. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
2 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
3 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 the Market State Message test:

1. Your application will receive a Security Status message. Select the current market state of your application in the Security Status drop-down list:
 - Trading halt
 - Close
 - Ready to Trade
2. The market changed states. Select the current market state of your application in the Security Status drop-down list:
 - Trading halt
 - Close
 - Ready to Trade
3. The market changed states. Select the current market state of your application in the Security Status drop-down list:
 - Trading halt
 - Close
 - Ready to Trade

Market State Message for US Treasuries

This test verifies that your application can properly receive and process [Security Status](#) messages.

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: Market State Message for US Treasuries

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 status messages.

Contracts: **Select**

Description	Flag	Status
1 Your application will receive a Security Status message. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
2 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
3 The market changed states. AutoCert+ prompts you to enter the current market state of your application.		Not Tested
4 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 the Market State Message for US Treasuries test:

1. Your application will receive a Security Status message. Select the current market state of your application in the Security Status drop-down list:
 - Auction
 - Trading halt
 - Implied OFF
 - Close Final
 - Opening (New Price Indication)
 - No Cancel
 - Ready To Trade
 - End of Session (Not Final Close)
 - Implied ON
 - Pre-Open (No Cancel)
 - Pre-Open
2. The market changed states. Select the current market state of your application in the Security Status drop-down list:
 - Trading halt
 - Close
 - Ready to Trade
 - Pre-Open
3. The market changed states. Select the current market state of your application in the Security Status drop-down list:
 - Trading halt
 - Close

- Ready to Trade
 - Pre-Open
4. The market changed states. Select the current market state of your application in the Security Status drop-down list:
- Trading halt
 - Close
 - Ready to Trade
 - Pre-Open

Statistic Messages Tests

This section contains information about the BrokerTec Statistic Messages tests.

Statistic Messages for Premium or Conflated UDP Market Data

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

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: Statistic Messages for Premium or Conflated UDP Market Data

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 statistic messages.

Selected Contract: US04_14_05/25-700 **Unlock**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Conflated Feed A	233.143.214.19	15701
Incremental Conflated Feed B	233.143.214.147	16701
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Conflated Snapshot MBP & MBOLD	233.143.214.20	22701
Instrument Replay Premium	233.143.214.7	14700
Instrument Replay Conflated	233.143.214.21	14701
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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**

Description	Flag	Status
1 A threshold limits were sent. MDEntryType=g. Please validate the following values.		Not Tested
2 Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.		Not Tested
3 Market data incremental refresh is sent with MDEntryType=e. Please validate the following values.		Not Tested
4 A trading session high price was sent. MDEntryType=7. Please validate the following values.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Statistic Messages for Premium or Conflated UDP Market Data test:

1. Threshold limits (tag 269-MDEntryType=g) were sent (tag 269-MDEntryType=g). Enter the following tag values.
 - tag 1149-HighLimitPrice
 - tag 1148-LowLimitPrice
2. A Market Data Incremental Refresh message is sent with tag 269=MDEntryType=2 (trade). Enter the following tag values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
3. A Market Data Incremental Refresh message is sent with tag 269=MDEntryType=e (Electronic Volume). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
4. A trading session high price was sent. MDEntryType=7. Enter the tag 270-MDEntryPx value.

Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo US

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

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo US

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 statistic messages.

Description	Flag	Status
1 Over the TCP MDP GW connection having an active subscription to MarketDataRequest, a threshold limits were sent with MDEntryType=g. Please validate the following values.		Complete
2 Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.		Complete
3 Market data incremental refresh is sent with MDEntryType=e. Please validate the following values.		Complete
4 A trading session high price was sent. MDEntryType=7. Please validate the following values.		Complete
5 A trading session VWAP was sent. MDEntryType=9. Please validate the following values.		Complete

Key: not tested complete pending failed

REFRESH

▶ **To run the Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo US test:**

1. Over the TCP MDP GW connection having an active subscription to MarketDataRequest, threshold limits were sent with tag 269-MDEntryType=g (Threshold Limits and Price Band Variation). Enter the following tag values:
 - tag 1149-HighLimitPrice
 - tag 1148-LowLimitPrice
2. A Market Data Incremental Refresh message is sent with tag 269=MDEntryType=2 (Trade). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
3. A Market Data Incremental Refresh message is sent with tag 269=MDEntryType=e (Electronic Volume). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
4. A trading session high price was sent with MDEntryType=7. Enter the tag 270-MDEntryPx value.
5. A trading session VWAP was sent with MDEntryType=9. Enter the tag 270-MDEntryPx value.

Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo EU

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

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo EU

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 statistic messages.

	Description	Flag	Status
1	Over the TCP MDP GW connection having an active subscription to MarketDataRequest, a threshold limits were sent with MDEntryType=g. Please validate the following values.		Complete
2	Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.		Complete
3	Market data incremental refresh is sent with MDEntryType=e. Please validate the following values.		Complete
4	A trading session VWAP was sent. MDEntryType=9. Please validate the following values.		Complete
5	A trading session high price was sent. MDEntryType=7. Please validate the following values.		Complete

Key: not tested complete pending failed

REFRESH

▶ **To run the Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Repo EU test:**

- Over the TCP MDP GW connection having an active subscription to MarketDataRequest, threshold limits were sent with tag 269-MDEntryType=g (Threshold Limits and Price Band Variation). Enter the following tag values:
 - tag 1149-HighLimitPrice
 - tag 1148-LowLimitPrice
- A Market Data Incremental Refresh message is sent with tag 269=MDEntryType=2 (Trade). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
- A Market Data Incremental Refresh message is sent with tag 269=MDEntryType=e (Electronic Volume). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
- A trading session high price was sent with MDEntryType=7. Enter the tag 270-MDEntryPx value.
- A trading session VWAP was sent with MDEntryType=9. Enter the tag 270-MDEntryPx value.

Statistic Messages for Conflated TCP Market Data Group (Snapshot Only) for Repo

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

- From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
- Select **START TEST**.

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Steps of the test: Statistic Messages for Conflated TCP Market Data Group (Snapshot only) for Repo

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 statistic messages.

Selected Contract : ATBUSR26KVH26BRN5-720 **Unlock**

Category	IP	Port
TCP Conflated Feed	69.50.113.172	9054

Category: [Link](#)

Templates File: [templates_FixBinary.xml](#)

TCP Session Management SBE Schema: [templates_MdcSessionMgmt.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**

Description	Flag	Status
1 AutoCert creates trading activity that generates all statistics		Not Tested
2 Over the TCP MDP GW connection, submit a Market Data Request Message (Snapshot only). The following threshold limits are received: MDEntryType=2, MDEntryType=e, MDEntryType=7, MDEntryType=9.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Statistic Messages for Conflated TCP Market Data Group (Snapshot Only) for Repo test:

1. AutoCert creates trading activity that generates all statistics.
2. Over the TCP MDP GW connection, submit a Market Data Request Message (Snapshot only). The following threshold limits are received: MDEntryType=2 (Trade), MDEntryType=e (Electronic Volume), MDEntryType=7 (Trading Session High Price), MDEntryType=9 (VWAP).

Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Non-Repo

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

1. From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
2. Select **START TEST**.

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Steps of the test: Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Non Repo

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 statistic messages.

Contracts : UB10E# 1/2_03/99 - 702 **Select**

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	16702
Incremental Premium Feed B	233.143.214.132	16702
Incremental Conflated Feed A	233.143.214.19	16702
Incremental Conflated Feed B	233.143.214.147	16702
Premium Snapshot MBP	233.143.214.6	22702
Premium Snapshot MBO	233.143.214.6	20702
Conflated Snapshot MBP & MBOLD	233.143.214.20	22702
Instrument Replay Premium	233.143.214.7	14702
Instrument Replay Conflated	233.143.214.21	14702
TCP Conflated Feed	69.50.113.169	9054

Category: [Link](#)

Templates File: [templates_FixBinary.xml](#)

Premium Configuration File: [config.xml](#)

Conflated Configuration File: [config.xml](#)

TCP Session Management SBE Schema: [templates_MdcSessionMgmt.xml](#)

Description	Flag	Status
1 Over the TCP MDP GW connection having an active subscription to MarketDataRequest, a threshold limits were sent with MDEntryType=g. Please validate the following values.		Not Tested
2 Market data incremental refresh is sent with MDEntryType=2 (trade). Please validate the following values.		Not Tested
3 Market data incremental refresh is sent with MDEntryType=e. Please validate the following values.		Not Tested
4 A trading session high price was sent. MDEntryType=7. Please validate the following values.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Statistic Messages for Conflated TCP Market Data Group (Snapshot and Updates) for Non-Repo test:

1. Over the TCP MDP GW connection having an active subscription to MarketDataRequest, threshold limits were sent with tag 269-MDEntryType=g (Threshold Limits and Price Band Variation). Enter the following tag values:

- tag 1149-HighLimitPrice
 - tag 1148-LowLimitPrice
- A Market Data Incremental Refresh message is sent with tag 269-MDEntryType=2 (Trade). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
 - A Market Data Incremental Refresh message is sent with tag 269-MDEntryType=e (Electronic Volume). Enter the following values.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize
 - A trading session high price was sent with tag 269-MDEntryType=7 (Trading Session High Price). Enter the tag 270-MDEntryPx value.

Statistic Messages for Conflated TCP Market Data Group (Snapshot Only) for Non-Repo

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

- From the **Contract** drop-down, select the desired contracts if the contracts are not already locked.
- Select **START TEST**.

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Steps of the test: Statistic Messages for Conflated TCP Market Data Group (Snapshot only) for Non-Repo

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 statistic messages.

Selected Contract : UB10E#_1/2_03/99-702 [Unlock](#)

Category	IP	Port
Incremental Premium Feed A	233.143.214.5	15702
Incremental Premium Feed B	233.143.214.132	16702
Incremental Conflated Feed A	233.143.214.19	15702
Incremental Conflated Feed B	233.143.214.147	16702
Premium Snapshot MBP	233.143.214.6	22702
Premium Snapshot MBO	233.143.214.6	20702
Conflated Snapshot MBP & MBOLD	233.143.214.20	22702
Instrument Replay Premium	233.143.214.7	14702
Instrument Replay Conflated	233.143.214.21	14702
TCP Conflated Feed	69.50.113.169	9054

Category	Link
Templates File:	templates_FixBinary.xml
Premium Configuration File:	config.xml
Conflated Configuration File:	config.xml
TCP Session Management SBE Schema:	templates_MdcSessionMgmt.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](#)

Description	Flag	Status
1 AutoCert creates trading activity that generates all statistics		Not Tested
2 Over the TCP MDP GW connection, submit a Market Data Request Message (Snapshot only). The following threshold limits are received: MDEntryType=2, MDEntryType=e, MDEntryType=7.		Not Tested

[REFRESH](#)

Key: not tested complete pending failed

To run the Statistic Messages for Conflated TCP Market Data Group (Snapshot Only) for Non-Repo test:

- AutoCert creates trading activity that generates all statistics.
- Over the TCP MDP GW connection, submit a Market Data Request Message (Snapshot only). The following threshold limits are received: MDEntryType=2 (Trade), MDEntryType=e (Electronic Volume), MDEntryType=7 (Trading Session High Price).