

AutoCert+ CME Direct Start of Day Positions

User Manual

June 1, 2025

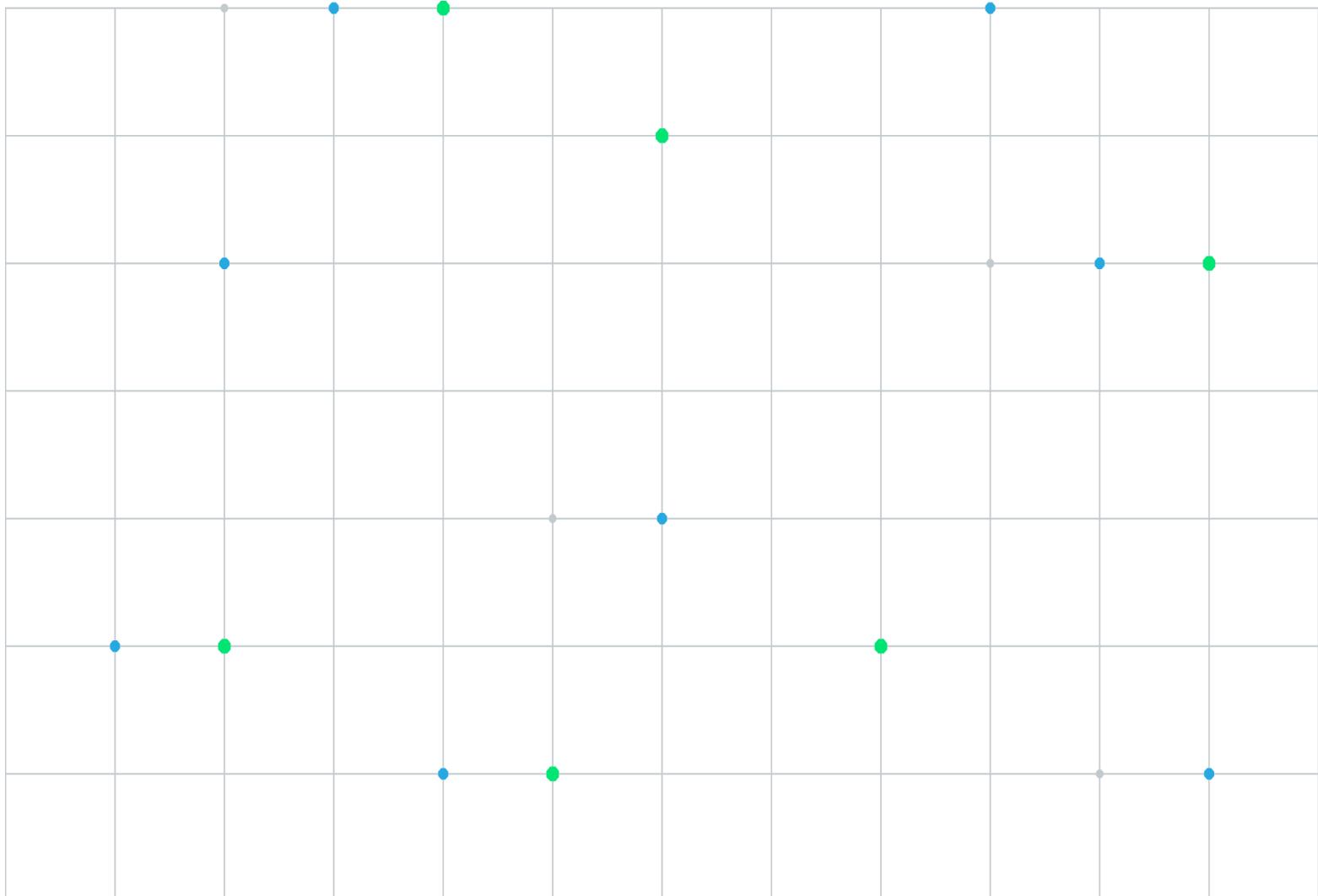


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Getting Started

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.

Certification session details will be assigned and forwarded to the customer, including certification target locations and firm / user Identifiers.

This Help system accompanies the AutoCert+ CME Direct Start of Day Positions test suite.

► To run and navigate AutoCert+:

1. [Log into](#) the automated certification tool.
2. Review general AutoCert+ test suite [navigation](#) and [general interview](#) information.
3. Navigate to the AutoCert+ CME Direct Start of Day Positions test suite.

Current Testing Configuration

Tester:	Tommy Tester	Type:	Semi-Automated Trading System
Company Name:	TRADECO	Category:	CME System (CME Direct)
Market:	Futures & Options	1603:	CMED
Purpose:	CME Direct Start of Day	1604:	1
Application System:	CMED - 1	1605:	CME
Test Suite:	CME Direct Start of Day	Test Suite Status:	
		Pre-Certification Interview:	<input checked="" type="checkbox"/> Complete
		Test Suite Status:	<input checked="" type="checkbox"/> Complete
		Post-Certification Interview:	<input checked="" type="checkbox"/> Complete

- Select a **Company Name**.
- For **Market**, select *Futures & Options*.
- For **Purpose**, select *CME Direct Start of Day*.
- Select an **Application System**.

Note: Use the refresh () function to update the list to include recently created Application Systems.

- For **Test Suite**, select *CME Direct Start of Day*.
- Select a **Identifier** and select **ASSIGN**.
- Complete the [Interview](#) for this test suite.
- Complete applicable test cases.

The screenshot shows the AutoCert+ Test Suite interface. The 'Test Suite' tab is selected. The main area displays a table for 'CME Direct Start of Day Certification Tests'. It contains two rows:

CME Direct Start of Day Certification Tests		Retest	Flag	Status	Mandatory/Optional
Start of Day Positions Full File Upload Validation			●	Not Tested	Mandatory
Start of Day Positions Partial File Upload Validation			●	Not Tested	Mandatory

Below the table is a 'REFRESH' button and a status key: ● not tested, ● complete, ● pending, ● failed.

7. Complete the certification process from the [Post Certification](#) tab.

What's New

The list below illustrates the updates made to the AutoCert+ CME Direct Start of Day Positions Help system.

Date	Topic	Description
June 1, 2025	Full Start-of-Day Positions Upload Partial Start-of-Day Positions Upload	updated busdate (business date) format, including examples for file submissions
February 28, 2023	Positions File Upload Validation	Added partial file upload validation instructions
January 30, 2023	All	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, then select **Complete** when finished.

The screenshot shows the 'Interview' tab selected in the top navigation bar. The interface contains several questions with radio button or checkbox options, and a 'Complete' button at the bottom.

Will you be supporting Full Position Files?
 Yes
 No

Attestation Statement:
 I acknowledge
 Yes
 No

Will you be supporting Partial Position Files?
 Yes
 No

Attestation Statement: A Partial Position file can only be used if a full position file has first been submitted. The first file of the day needs to be a full positions file with Sequence number 1.
 I acknowledge

Complete

Full Start-of-Day Positions Upload

The purpose of this test is to verify the client system can submit a properly named and properly formatted *Full* Start of Day Positions file. System validations will check that the file name is the proper structure and required headers and columns are set properly (including case sensitivity).

► To select the Test:

1. Select a **Identifier** from the drop-down and select **ASSIGN** if not already assigned.

Identifier: **ASSIGN**

2. From the Test Suite tab, select the linked test: *Start of Day Positions Full File Upload Validation*.

Note: If a test is not proceeding to the next step, clicking the **Refresh** button (**REFRESH**) below the test steps may resolve the issue.

The screenshot shows the 'Test Suite' tab selected in the top navigation bar. A table lists a single test step.

CME Direct Start of Day Certification Tests	Flag	Status	Mandatory/Optional
Start of Day Positions Full File Upload Validation		Not Tested	Mandatory

Key: not tested complete pending failed

► To Upload and Validate CME Direct Start of Day Positions:

3. Open the CSV file in MS Excel, then format cells:
4. Right-click the **BusDate** cell(s) > Select **Format Cells** > Select **Category: Date: *MM/DD/YYYY**.
The BusDate field must include leading zeros, as applicable.

Example: January 1, 2025 will appear as 01/01/2025

Format Cells

Category: Text

Type: *3/14/2012

Sample: 11/29/2022

Locale (location): English (United States)

Date formats display date and time serial numbers as date values. Date formats that begin with an asterisk (*) respond to changes in regional date and time settings that are specified for the operating system. Formats without an asterisk are not affected by operating system settings.

OK Cancel

- Right-click remaining cell(s) > Select **Format Cells** > Select **Category: Text**.
- Select **OK**.

Format Cells

Category: Text

Sample: 000

Text format cells are treated as text even when a number is in the cell.
The cell is displayed exactly as entered.

OK Cancel

- Enter remaining position data in the file.

#	Column Name	Description	Required	Allowable Values
1	BusDate	- Current Business Date	Y	MM/DD/YYYY

AutoCert+ CME Direct Start of Day Positions

		<p>- The BusDate field must include leading zeros, as applicable.</p> <p>-</p> <p>Example : January 1, 2025 will appear as 01/01/2025</p>		
2	CMF	Clearing member firm ID	Y	0_9; A_Z
3	CustAcct	Account to which the position applies (clearing account identifier)	Y	0_9; A_Z
4	Exch	Product exchange code	Y	CME, CBT, NYMEX, COMEX, DME etc
5	ProdCode	CME Group product code	Y	Valid CME alphanumeric clearing product code (e.g. CL, LO)
6	ProdType	Product Type	Y	FUT, OOF, OOC
7	Term	Term Code	Y	<p>Valid term code - format: YYYYMM, YYYYMMDD</p> <p> Examples: 202505 or 20250505 (May 2025 or May 5, 2025)</p>
8	PutCall	Put / Call Indicator (required for option products)	N	P, C
9	Strike	Strike price: decimal format (required for option products)	N	<p>Decimal Price This should use the same strike price convention as the ClearPort API. This is not necessarily the display convention used in either CMED or cmegroup.com.</p> <p> Example: Corn options with a strike of 500 cents is entered as "5" (dollars).</p>
10	NetPosition	Net position Can be positive (long position) or	Y	Current Net long for this account / product. The position should be given in terms of cleared contracts, not the CME Globex quantity. Thus for flow products like Henry Hub LD Financial Futures (NN), where the contract is defined in terms

		negative (short position)		of quantity per day, the position is the value after multiplying the Globex fill quantity by the number of days in the month (i.e. the ContractMultiplier from the SecurityDefinition).
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8. Save the file in the following format:

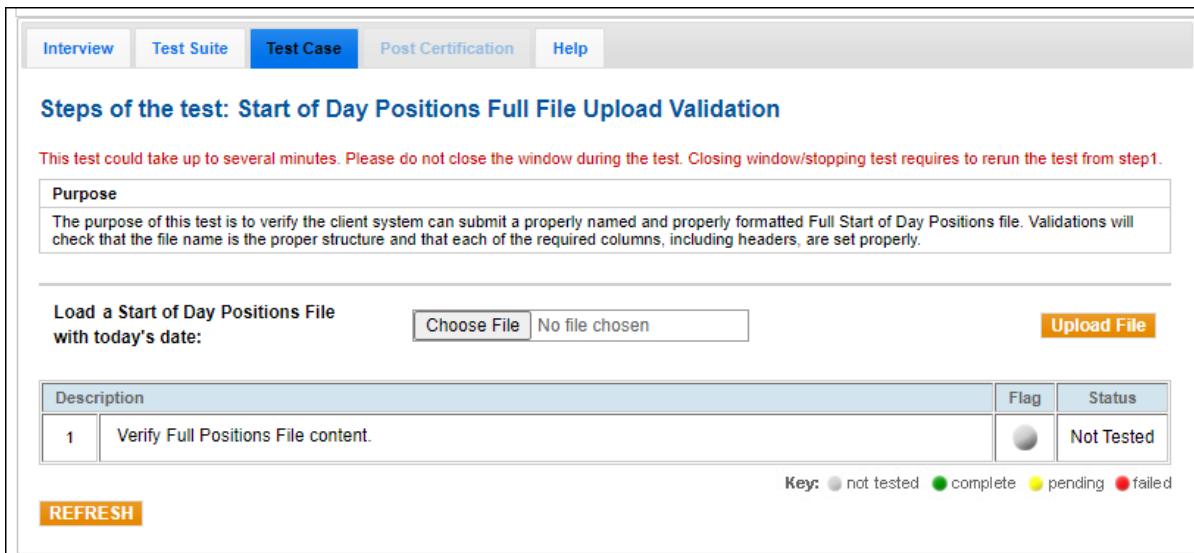
- CMED.Positions.NNN.Full.YYYYMMDD##.csv

 **Example:** CMED.Positions.123.Full.01022025.1.csv

Example start of day position:

BusDate,CMF,CustAcct,Exch,ProdCode,ProdType,Term,PutCall,Strike,NetPosition
05/23/2025,123,ACC123,NYMEX,CL,FUT,202105,,,
05/23/2025,123,ACC123,NYMEX,LO,OOF,202105,P,49.5,5000

7. **Upload (Choose File > Browse)** the full start of day positions file with today's date.



Steps of the test: Start of Day Positions Full File Upload Validation

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 the client system can submit a properly named and properly formatted Full Start of Day Positions file. Validations will check that the file name is the proper structure and that each of the required columns, including headers, are set properly.

Load a Start of Day Positions File with today's date:

Choose File | No file chosen | **Upload File**

Description	Flag	Status
1 Verify Full Positions File content.		Not Tested

Key:  not tested  complete  pending  failed

REFRESH

AutoCert+ validates the following:

- File Name:** The following file name details are verified:
 - Start of File begins with "CMED.Positions"
 - The file name may contain NR but it is not required
 - Firm: Next three positions are the alphanumeric firm identifier
 - The next characters are "Full"
- File Contents**

If applicable, on-screen error messages will indicate information that must be updated.

 **Example error message:**

BusDate,CMF,CustAcct,Exch,ProdCode,ProdType,Term,PutCall,Strike,LineNo,Status,Message
04/23/2021,123,ACC123,NYMEX,CL,FUT,202105,,,8,WARNING,Account ACC123 could not be found
04/23/2021,123,,COMEX,OG,OOF,202105,C,1760,301,ERROR,PA is required.

Partial Start-of-Day Positions Upload

The purpose of this test is to verify the client system can submit a properly named and properly formatted *Partial Start of Day Positions* file. Validations will check that the file name is the proper structure and that each of the required headers and columns are set properly (including case sensitivity).

1. Select a **Identifier** from the drop-down and select **ASSIGN** if not already assigned.

Identifier:	AAABBB	ASSIGN
-------------	--------	--------

2. From the Test Suite tab, select the linked test: *Start of Day Positions Partial File Upload Validation*.

Note: If a test is not proceeding to the next step, clicking the **Refresh** button (**REFRESH**) below the test steps may resolve the issue.

Start of Day Positions Partial File Upload Validation appears if the response to the second interview question (Will you be supporting Partial Position Files) is Yes.

► To Upload and Validate CME Direct Start of Day Positions:

1. Open the CSV file in MS Excel, then format cells:
2. Right-click the **BusDate** cell(s) > Select **Format Cells** > Select **Category: Date**: *MM/DD/YYYY.

The BusDate field must include leading zeros, as applicable.

1 BusDate	CMF	CustAcct	Exch	ProdCode	ProdType	Term	PutCall
2 11/29/2022	000	AW1234	NYMEX	LO	OOF	202301	P

Format Cells

Number Alignment Font Border Fill Protection

Category: Date

Sample: 11/29/2022

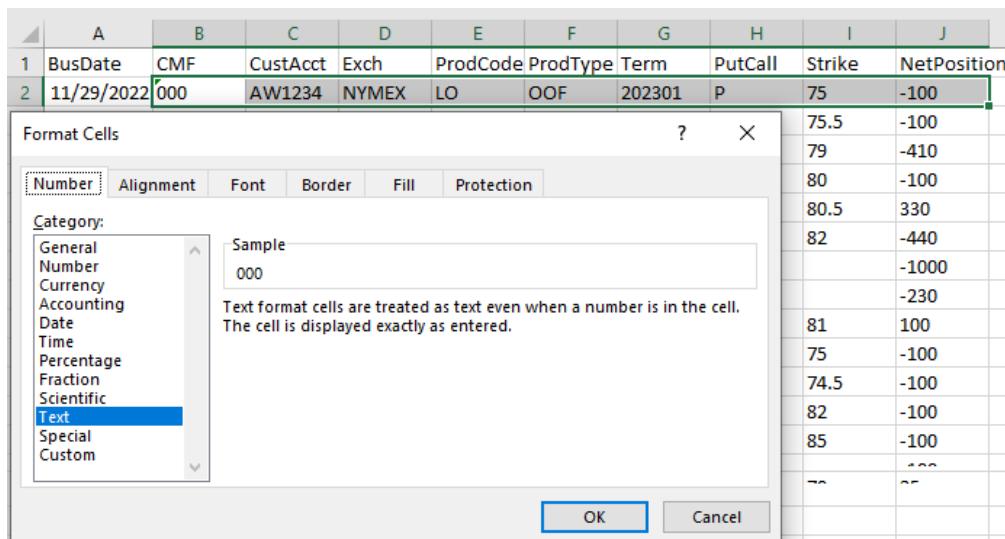
Type: *3/14/2012

Locale (location): English (United States)

Date formats display date and time serial numbers as date values. Date formats that begin with an asterisk (*) respond to changes in regional date and time settings that are specified for the operating system. Formats without an asterisk are not affected by operating system settings.

OK Cancel

3. Right-click remaining cell(s) > Select **Format Cells** > Select **Category: Text**.
4. Select **OK**.



5. Enter remaining position data in the file.

#	Column Name	Description	Required	Allowable Values
1	BusDate	<ul style="list-style-type: none"> - Current Business Date - The BusDate field must include leading zeros, as applicable. - Example : January 1, 2025 will appear as 01/01/2025 	Y	MM/DD/YYYY
2	CMF	Clearing member firm ID	Y	0_9; A_Z
3	CustAcct	Account to which the position applies (clearing account identifier)	Y	0_9; A_Z
4	Exch	Product exchange code	Y	CME, CBT, NYMEX, COMEX, DME etc
5	ProdCode	CME Group product code	Y	Valid CME alphanumeric clearing product code (e.g. CL, LO)

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6	ProdType	Product Type	Y	FUT, OOF, OOC
7	Term	Term Code	Y	Valid term code - format: YYYYMM, YYYYMMDD  Examples: 202505 or 20250505 (May 2025 or May 5, 2025)
8	PutCall	Put / Call Indicator (required for option products)	N	P, C
9	Strike	Strike price: decimal format (required for option products)	N	Decimal Price This should use the same strike price convention as the ClearPort API. This is not necessarily the display convention used in either CMED or cmegroup.com.  Example: Corn options with a strike of 500 cents is entered as "5" (dollars).
10	NetPosition	Net position Can be positive (long position) or negative (short position)	Y	Current Net long for this account / product. The position should be given in terms of cleared contracts, not the CME Globex quantity. Thus for flow products like Henry Hub LD Financial Futures (NN), where the contract is defined in terms of quantity per day, the position is the value after multiplying the Globex fill quantity by the number of days in the month (i.e. the ContractMultiplier from the SecurityDefinition).

6. Save the file in the following format:

- CMED.Positions.NNN.Partial.YYYYMMDD.##.csv

 **Example:** CMED.Positions.123.Partial.01022025.1.csv

7. **Upload** (Choose File > Browse) the partial start of day positions file with today's date.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Start of Day Positions Partial File Upload Validation

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 the client system can submit a properly named and properly formatted Partial Start of Day Positions file. Validations will check that the file name is the proper structure and that each of the required headers and columns are set properly.

Load a Start of Day Positions File:

Upload File

Description		Flag	Status
1	Verify Partial Positions File content.		Not Tested

Key: ● not tested ● complete ● pending ● failed

REFRESH

AutoCert+ validates the following:

- File Name:** The following file name details are verified:
 - Start of File begins with "CMED.Positions"

The file name may contain NR but it is not required

- Firm: Next three positions are the alphanumeric firm identifier
- The next characters are "Partial"

- **File Contents**

If applicable, on-screen error messages will indicate information that must be updated.



Example error message:

```
BusDate,CMF,CustAcct,Exch,ProdCode,ProdType,Term,PutCall,Strike,LineNo,Status,Message
05/23/2025,123,ACC123,NYMEX,CL,FUT,202105,,,8,WARNING,Account ACC123 could not be found
05/23/2025,123,ACC123,NYMEX,LO,OOF,202105,,4950,15,ERROR,PutCall is required for Option product
```