AutoCert+ EBS Spectrum Market Data (Conflated TCP) User Manual

June 16, 2021

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Getting Started

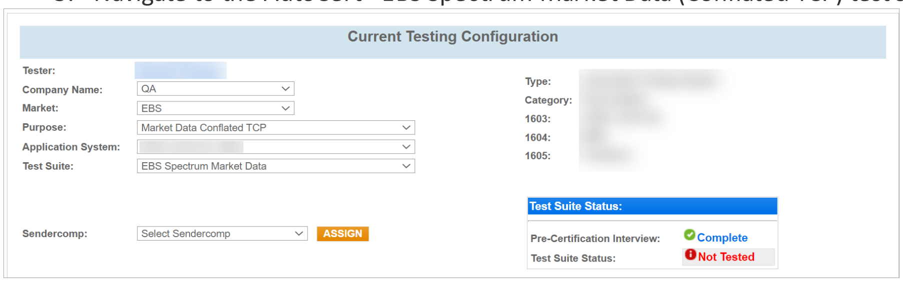
The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through CME Group certification scenarios.

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

This Help system accompanies the AutoCert+ EBS Spectrum Market Data (Conflated TCP) 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+ EBS Spectrum Market Data (Conflated TCP) test suite.



   a. Select a **Company Name**.
   b. For **Market**, select EBS.
   c. For **Purpose**, select Market Data Conflated TCP.
   d. Select an **Application System**.
   e. For **Test Suite**, select EBS Spectrum Market Data.
4. Select a **SenderComp** and select **ASSIGN**.
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+ EBS Spectrum Market Data (Conflated TCP) Help system.

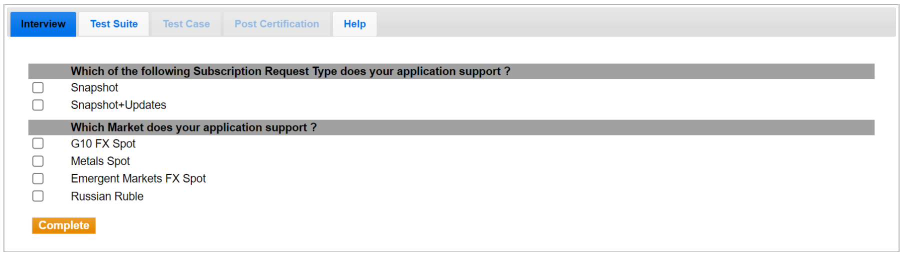
Date	Description
June 16, 2021	Initial release.

Interview

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

To complete the interview:

Answer each question and select " Complete" when finished.

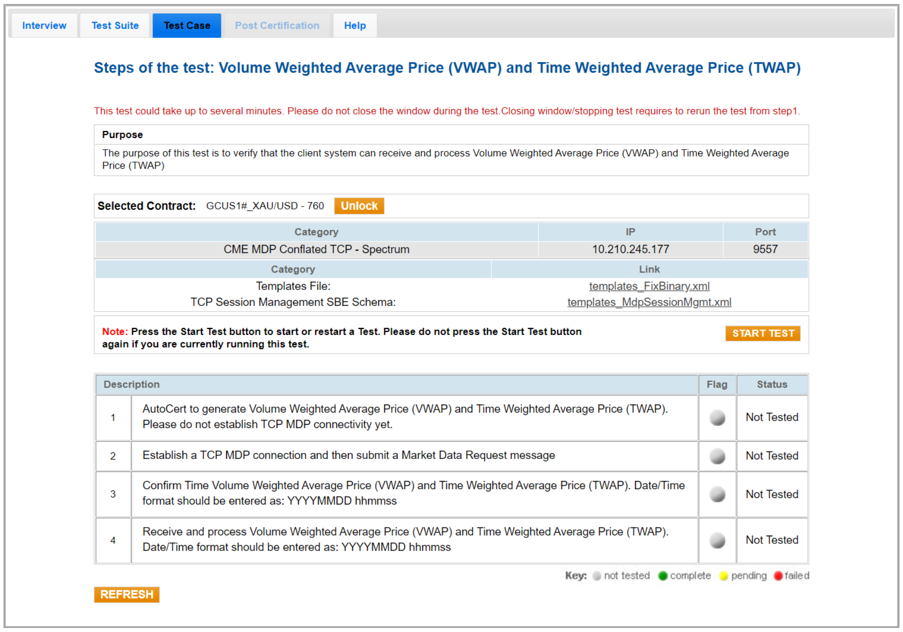


Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP)

The purpose of this test is to verify that the client system can receive and process Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP) market data.

> **Note:** See the EBS Spectrum Message Specification for more information.

1. Select a **SenderComp** in the drop-down.
2. Select **Assign**.
3. From the **Contract** drop-down, choose the desired contract and click **Select**.



> **Note:** Step 4 is only required for systems receiving Snapshot+Updates.

To run a Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP) test:

1. AutoCert+ generates a Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP).

> **Note:** Please do not establish TCP MDP connectivity yet.

2. Establish a TCP MDP connection and then submit a Market Data Request (tag 35-MsgType=V) message.
3. Enter the following tag values to confirm that your application received and processed the Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP) market data. The Date/Time format should be entered as: YYYYMMdd hhmmss.
   - 270-VWAP MDEntryPx
   - 271-VWAP MDEntrySize
   - 273-VWAP MDEntryTime

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- 271-VWAP MDEntrySize
- 273-VWAP MDEntryTime

Note: The following step is only required for systems receiving Snapshot+Updates.

4. Enter the following tag values to confirm that your application received and processed the Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP) market data. The Date/Time format should be entered as: YYYYMMdd hhmmss.
   - 270-VWAP MDEntryPx
   - 271-VWAP MDEntrySize
   - 273-VWAP MDEntryTime
   - 270-VWAP MDEntryPx
   - 271-VWAP MDEntrySize
   - 273-VWAP MDEntryTime