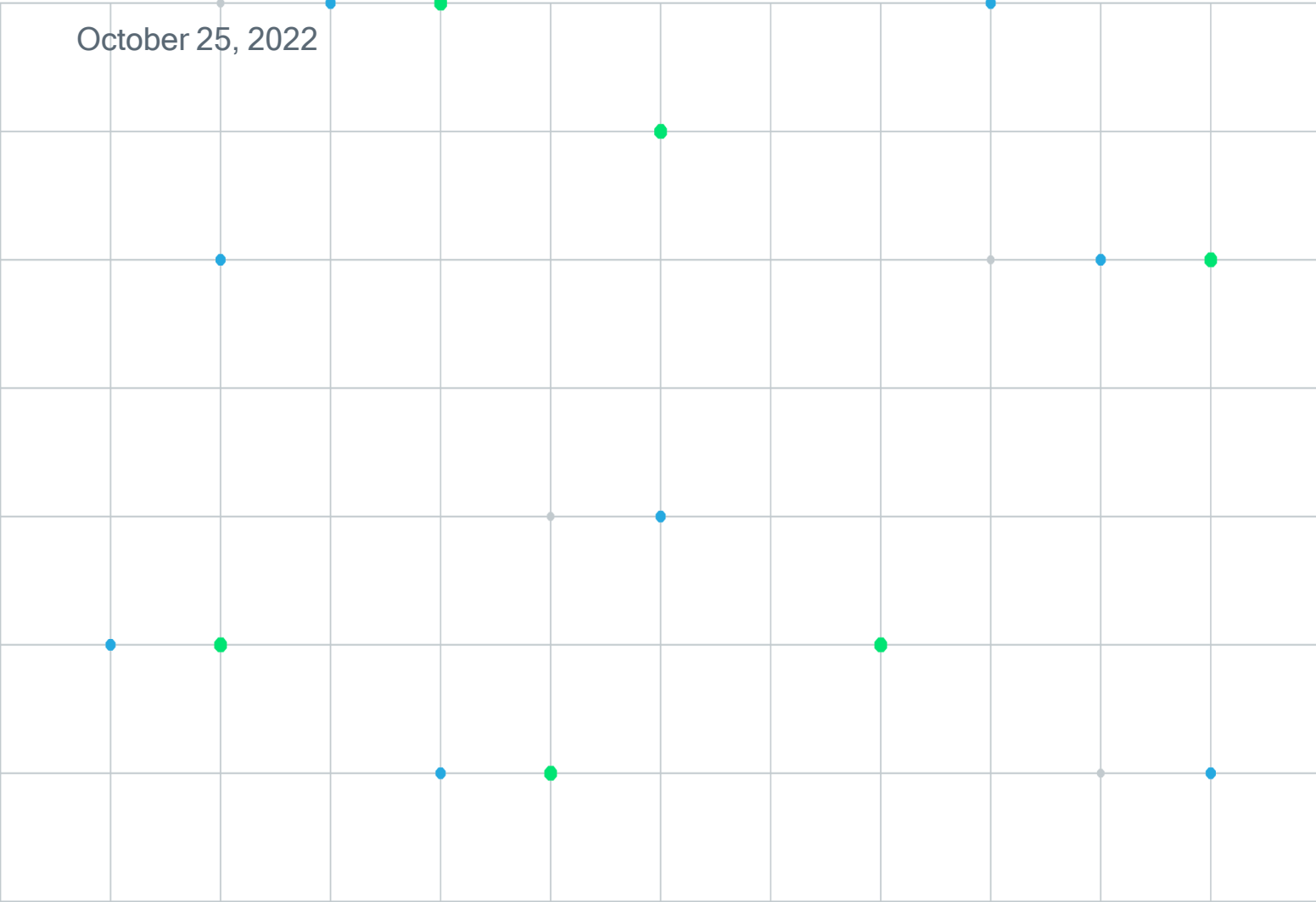


AutoCert+ EBS Spectrum Market Data (Conflated UDP Ultra) User Manual



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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 UDP Ultra) 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 UDP Ultra) test suite.

Current Testing Configuration

Tester: [QA]

Company Name: [QA]

Market: [EBS]

Purpose: [Market Data Conflated UDP Ultra]

Application System: [Market Data Conflated UDP Ultra]

Test Suite: [EBS Spectrum Market Data]

Sendercomp: [Select Sendercomp] **ASSIGN**

Type: [F]

Category: [F]

1603: [F]

1604: [F]

1605: [F]

Test Suite Status:

Pre-Certification Interview: **Complete**

Test Suite Status: **Not Tested**

- a. Select a **Company Name**.
 - b. For **Market**, select EBS.
 - c. For **Purpose**, select Market Data Conflated UDP Ultra.
 - 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 UDP Ultra) Help system.

Date	Description
October 25, 2022	Website and PDF format changes only.
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.

InterviewTest SuiteTest CasePost CertificationHelp

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

☐ Snapshot
☐ Snapshot+Updates

How do you subscribe to MarketDataRequest ?

☐ Subscribe to instrument level
☐ Subscribe to all

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

☐ Yes
☐ No

Which Market does your application support ?

☐ G10 FX Spot
☐ Metals Spot
☐ Emergent Markets FX Spot
☐ Russian Ruble

Complete

Certification Tests

[Volume Weighted Average Price \(VWAP\) and Time Weighted Average Price \(TWAP\)](#)

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP)

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

Selected Contract: GCUS1#_XAU/USD - 760 Unlock

Category	IP	Port
CME MDP Conflated TCP - Spectrum	10.210.245.177	9557
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 generate Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP). Please do not establish TCP MDP connectivity yet.		Not Tested
2 Establish a TCP MDP connection and then submit a Market Data Request message		Not Tested
3 Confirm Time Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP). Date/Time format should be entered as: YYYYMMDD hhmmss		Not Tested
4 Receive and process Volume Weighted Average Price (VWAP) and Time Weighted Average Price (TWAP). Date/Time format should be entered as: YYYYMMDD hhmmss		Not Tested

Key: not tested complete pending failed

REFRESH


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
- 270-VWAP MDEntryPx
- 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