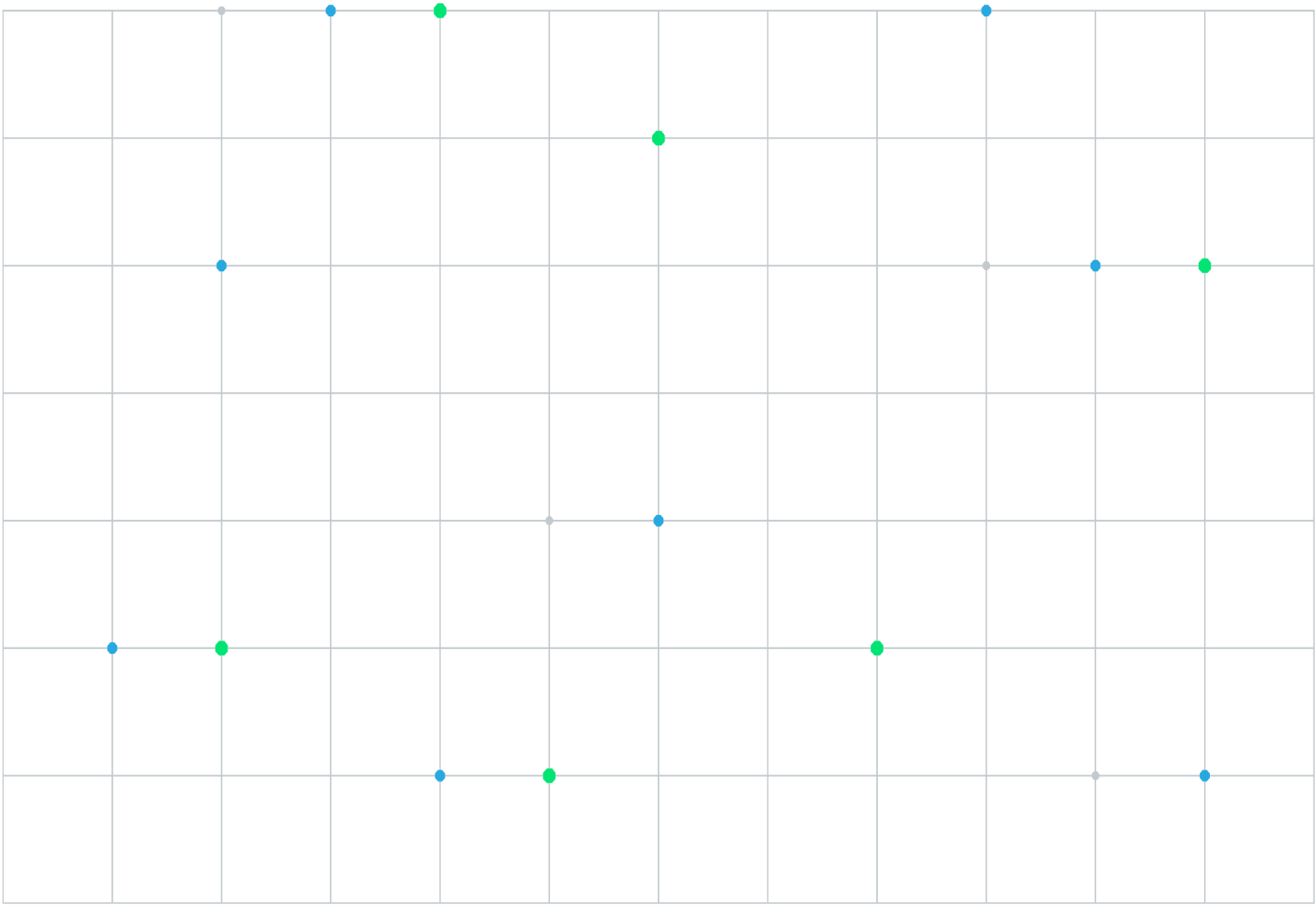
CME Group

AutoCert+ EBS Conflated UDP Ultra User Manual

Monday, May 24, 2021



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Getting Started

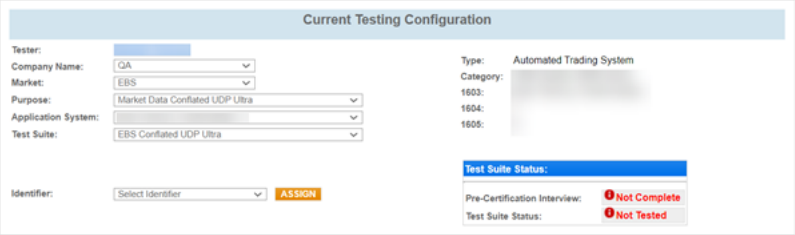
The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through CME Group certification scenarios.

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 Conflated UDP Ultra test suite.

To run and navigate AutoCert+:

1. Complete the steps detailed in the "Process Summary - EBS 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+ EBS Conflated UDP Ultratest suite.



   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 Conflated UDP Ultra."
5. Select an **Identifier** and select "ASSIGN."
6. Complete the Interview for this test suite.
7. Complete applicable test cases.
8. Complete the certification process from the Post Certification tab.

What's New

The list below illustrates the updates made to the AutoCert+ EBS Conflated UDP Ultra Help system.

Date	Topic	Description
Monday, May 24, 2021		Initial release.

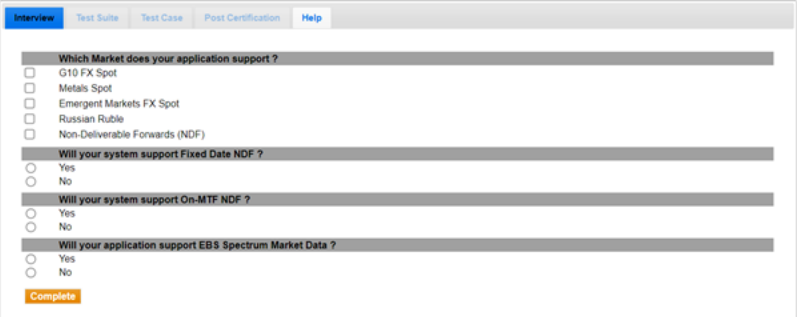
Interview

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.

Note: You cannot access test suites and test cases until the completion of the interview.

To complete the interview:

Answer each question and select " Complete" when finished.



Certification Tests

This section contains information on the certification tests.

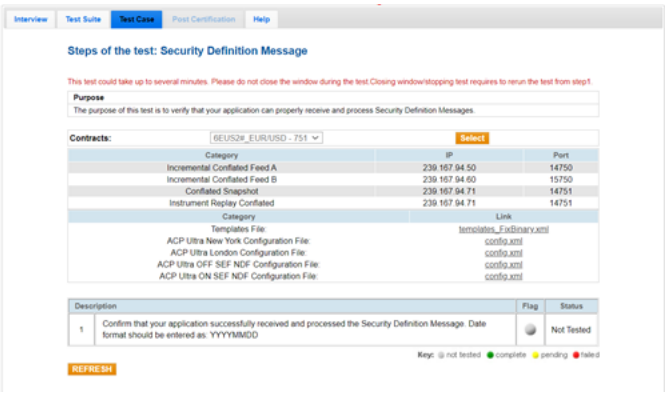
Security Definition Message

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages.

> See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

> **Note**: **DO NOT** select the **START TEST** button once the test is in progress.



To run a Security Definition test:

1. Confirm that your application successfully received and processed the Security Definition (tag 35-MsgType=d) message. The date format should be entered as: YYYYMMDD.

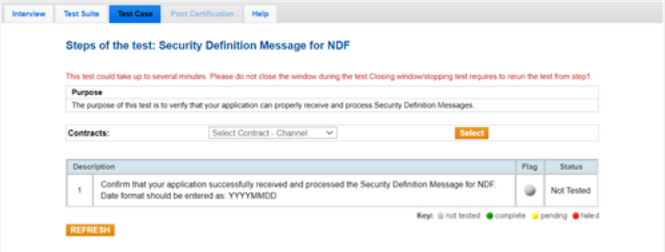
Security Definition Message for NDF

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages for NDF.

> See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

> **Note**: **DO NOT** select the **START TEST** button once the test is in progress.



To run a Security Definition Message for NDF test:

1. Confirm that your application successfully received and processed the Security Definition (tag 35-MsgType=d) message for NDF. The date format should be entered as: YYYYMMDD.

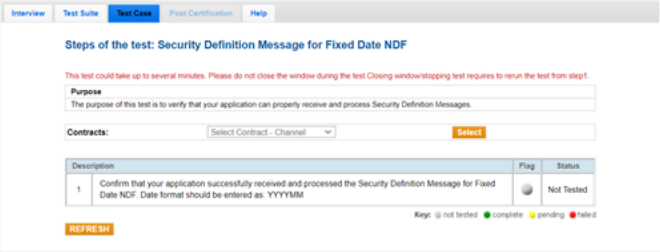
Security Definition Message for Fixed Date NDF

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages for Fixed Date NDF.

> See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

> Note: DO NOT select the START TEST button once the test is in progress.



To run a Security Definition Message for Fixed Date NDF test:

1. Confirm that your application successfully received and processed a Security Definition (tag 35-MsgType=d) message for Fixed Date NDF. Verify the values on the selected instrument Security Definition (tag 35-MsgType=d) message received. The date format should be entered as: YYYYMMDD.

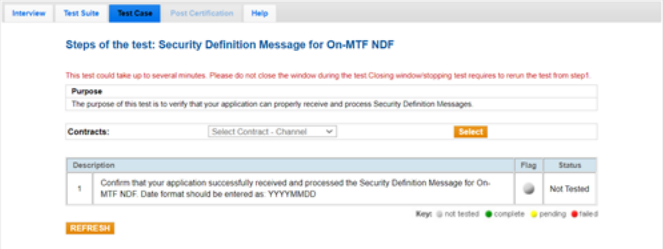
Security Definition Message for On-MTF NDF

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages for On-MTF NDF.

> See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

> Note: DO NOT select the START TEST button once the test is in progress.



To run a Security Definition Message for On-MTF NDF test:

1. Confirm that your application successfully received and processed a Security Definition (tag 35-MsgType=d) message for On-MTF NDF. Verify the values on the selected instrument Security Definition (tag 35-MsgType=d) message received. The date format should be entered as: YYYYMMDD.

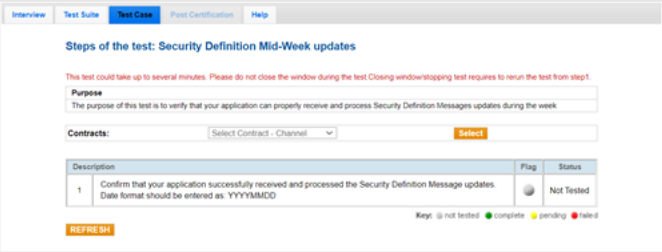
Security Definition Mid-Week Updates

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) message updates during the week.

See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

Note: DO NOT select the START TEST button once the test is in progress.



To run a Security Definition Mid-Week Updates test:

1. Confirm that your application successfully received and processed the Security Definition (tag 35-MsgType=d) message. The date format should be entered as: YYYYMMDD.

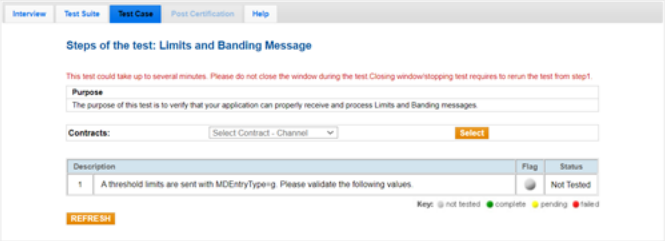
Limits and Banding Message

The purpose of this test is to verify that your application can properly receive and process Market Data Incremental Refresh (tag 35-MsgType=X) - Limits and Banding messages.

> See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

> Note: DO NOT select the START TEST button once the test is in progress.



To run the Limits and Banding Message test:

1. Threshold limits are sent with MDEntryType=g. Validate the tag values.

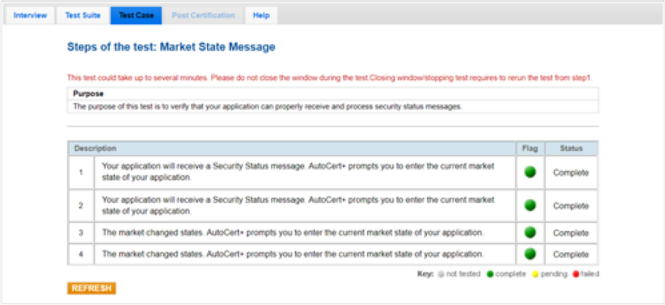
Market State Message

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

See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

Note: DO NOT select the START TEST button once the test is in progress.



To run the Market State Message test:

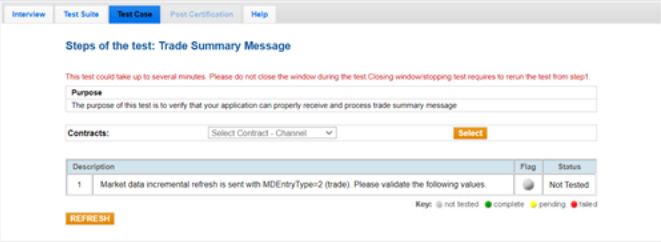
1. Enter the current market state from the security status message that your application received.
2. Enter the current market state from the security status message that your application received.
3. The market changed states. Enter the current market state from the security status message that your application received.
4. The market changed states. Enter the current market state from the security status message that your application received.

Trade Summary Message

The purpose of this test is to verify that your application can properly receive and process a Market Data Incremental Refresh (tag 35-MsgType=X) Trade Summary message.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

> Note: DO NOT select the START TEST button once the test is in progress.



> See CME Globex EBS Market - Market Data Message Specification.

To run a Trade Summary Message test:

1. Enter the tag values from the Market Data Incremental Refresh (tag 35-MsgType=X) Trade Summary message with MDEntryType=2 (trade) message that your application received.

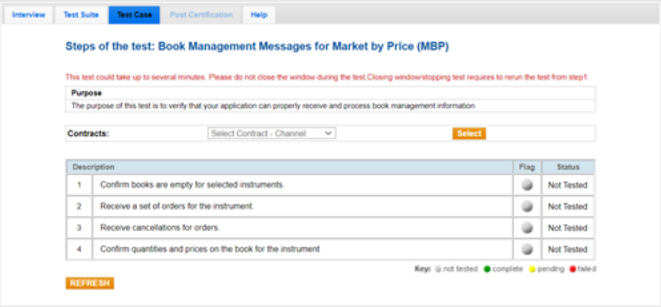
Book Management Messages for Market by Price (MBP)

This test verifies that your application can properly receive and process book management information.

See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

Note: DO NOT select the START TEST button once the test is in progress.



To run a Book Management Messages for Market by Price (MBP) test:

1. Confirm that the books are empty for the selected instruments.
2. Receive a set of orders for the instrument.
3. Receive cancellations for orders.
4. Confirm the quantities and prices on the book for the selected instrument.

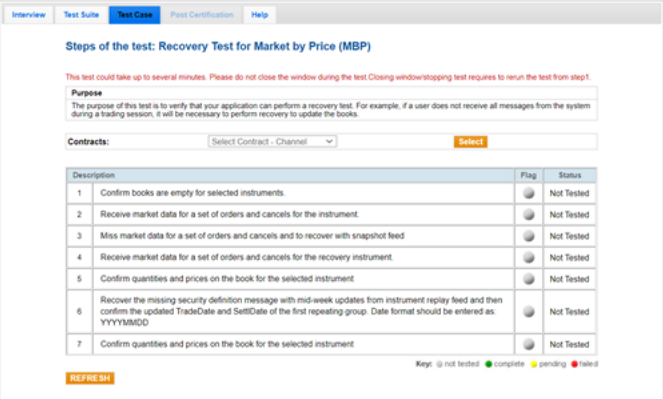
Recovery Test for Market by Price (MBP)

This test verifies that your application can perform a recovery test. For example, if a user does not receive all messages from the system during a trading session, it will be necessary to perform a recovery to update the books.

See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

Note: DO NOT select the START TEST button once the test is in progress.



To run a Recovery Test for Market by Price (MBP) test:

1. Confirm that 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 and to recover with snapshot feed.
4. Receive market data for a set of orders and cancels for the recovery instrument.
5. Confirm the quantities and prices on the book for the selected instrument.
6. Recover the missing Security Definition ((tag 35-MsgType=d) message with mid-week updates from the instrument replay feed and then confirm the updated TradeDate and SettlDate of the first repeating group. The date format should be entered as: YYYYMMDD.
7. Confirm the quantities and prices on the book for the selected instrument.

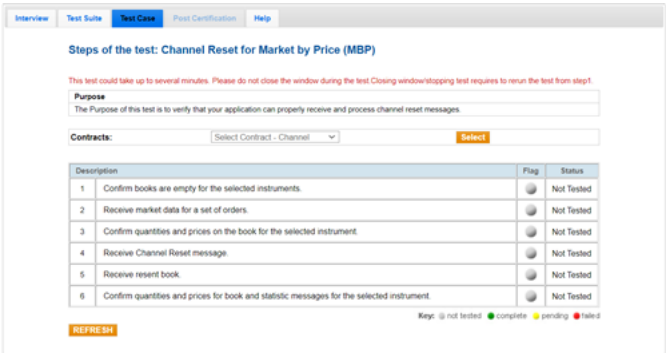
Channel Reset for Market by Price (MBP)

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

See CME Globex EBS Market - Market Data Message Specification.

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. From the **Contracts** drop-down, select the desired contract if the contract is not already locked.
3. Select the **START TEST** button.

Note: DO NOT select the START TEST button once the test is in progress.



To run a Channel Reset for Market by Price (MBP) test:

1. Confirm books are empty for the selected instruments.
2. Receive market data for a set of orders.
3. Confirm the quantities and prices on the book for the selected instrument.
4. Receive a Market Data Incremental Refresh (tag 35-MsgType=X) - Channel Reset message.
5. Receive the resent book.
6. Confirm the quantities and prices on the book for the selected instrument.