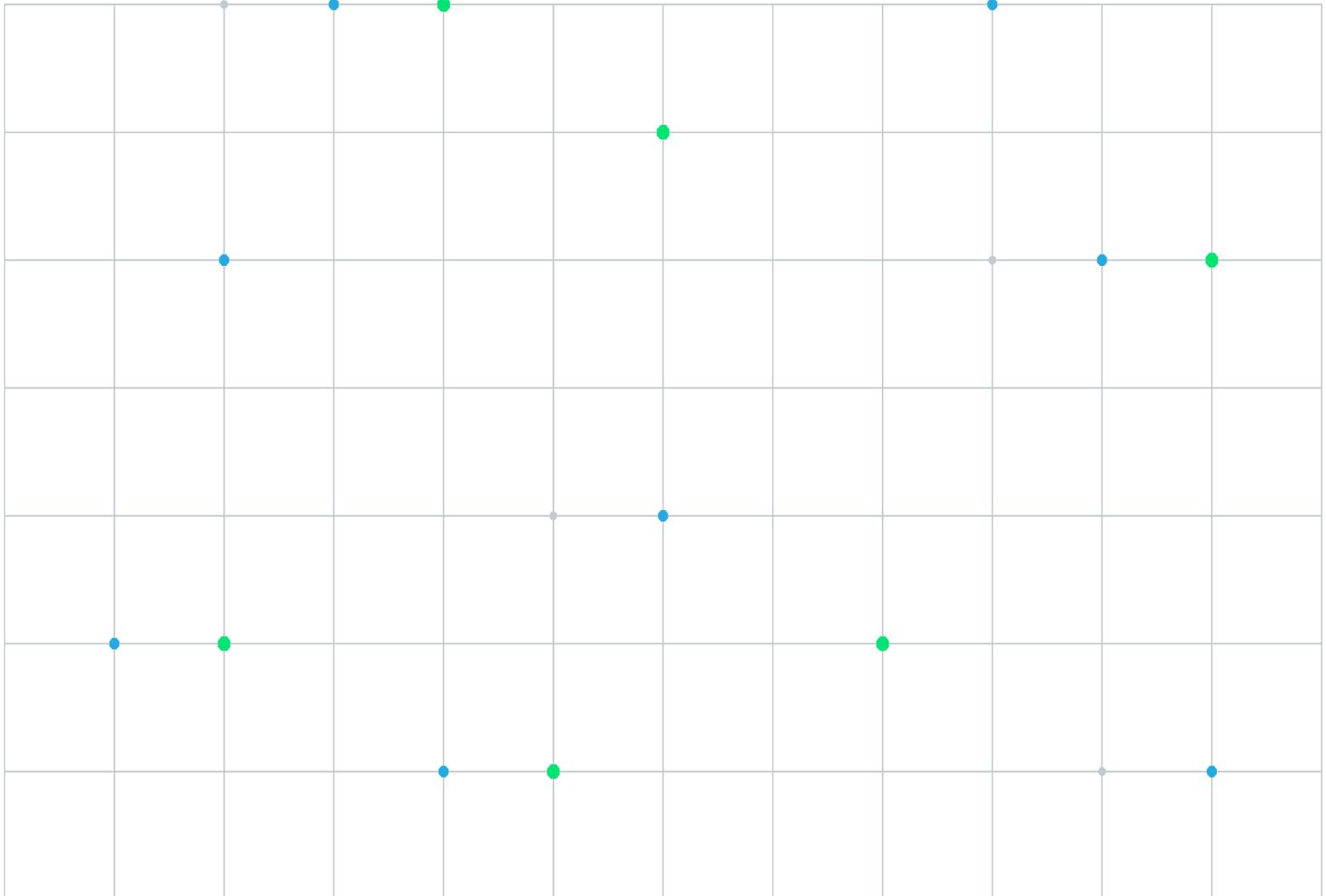


AutoCert+ Audit Trail for iLink User Manual

19 May 2025



Disclaimer

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.

CME Group, the Globe Logo and CME are trademarks of Chicago Mercantile Exchange Inc. CBOT is a trademark of the Board of Trade of the City of Chicago, Inc. NYMEX is a trademark of New York Mercantile Exchange, Inc. COMEX is a trademark of Commodity Exchange, Inc. All other trademarks are the property of their respective owners.

The information within this manual has been compiled by CME Group for general purposes only. CME Group assumes no responsibility for any errors or omissions. Additionally, all examples in this manual are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience. All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

Copyright © 2024 CME Group Inc. All rights reserved.

Table of Contents

Getting Started	4
Contact Information	5
Certification Support for Electronic Trading (CSET)	5
Market Regulation	6
What's New	7
Interview	7
Certification Process	10
AutoCert+ Testing	10
Production Audit Trail Submission	10
Required Message Flow	11
Audit Trail for iLink CSV	11
Troubleshooting Test Issues	12
Failed Test	12
Restart Tests	13
Tests Run Slowly	14
New Order for Pre-Registered / On-Demand Format	14
Order on spread instruments for Pre-Registered / On-Demand Format	16
Fill and Kill Orders for Pre-Registered / On-Demand Format	19
Quantity Display Orders for Pre-Registered / On-Demand Format	21
Market Orders for Pre-Registered / On-Demand Format	23
Stop Orders for Pre-Registered / On-Demand Format	25
iOrder Modification Request for Pre-Registered / On-Demand Format	27
©Request for Quote (RFQ) for Pre-Registered / On-Demand Format	29
Request for Cross (RFC) for Pre-Registered / On-Demand Format	31
Mass Quote for Pre-Registered / On-Demand Format	33
Mass Order Cancel for Pre-Registered / On-Demand Format	35
Party Details Definition Request for Pre-Registered / On-Demand Format	38
Audit Trail for iLink FIX	40
Submitting Files	42
File Format Requirements	42
Connecting Entity Generated Field	42
Order Flow ID	42
Completing Certification	43
Submitting a Production Sample for Review	43

Getting Started

The Audit Trail test suite provides an interface for customers to verify that they can successfully upload a comma separated value (CSV) file, containing audit trail data from CME Group.

CME, CBOT, NYMEX and COMEX Rule 536.B.2. (“Globex Order Entry – Electronic Audit Trail Requirements for Electronic Order Routing/Front-End Systems”) requires that the electronic audit trail associated with any system that accesses the CME Globex platform through the CME iLink® gateway contain a complete and accurate record of all activity through that connection, and account for every electronic communication by the order routing or front-end system from the time such order routing or front-end system receives or generates an electronic communication until it is communicated to CME Globex. Further, the Rule requires that CMFs guaranteeing a connection to CME Globex are connecting for maintaining, or causing to be maintained, the electronic audit trail for a minimum of 5 years.

Firms connecting for the order routing / front-end audit trail of a trading system that accesses CME Globex through the CME iLink® gateway must have the ability to display data in the required format. Exchange Drop Copy messages or files do not meet the requirements of Rule 536.B.2., as Drop Copy only reflects an Exchange-level audit trail and will not include information internal to the firm’s system. Further, the connected entity must ensure that all trading functionality supported by the system is appropriately reflected in the audit trail.

For the convenience of those connecting for such order routing or front-end systems, the Exchanges have updated the [Client Systems Wiki](#) with the new data definitions, required format, and validation rules applied through the certification process of the minimum acceptable audit trail elements that such systems must capture.

The files must be in CSV format. The CSV files must also be continuous; the files must contain all audit trail data on one tab of the spreadsheet. If the data is not continuous, the test will fail and all previous tests will need to be retested.

See also:

- [CME Globex Front-End Audit Trail Requirements - Client Systems Wiki](#)
- [CME Group Market Regulation Advisory Notices \(MRANs\)](#)
 - [Market Regulatory Advisory Notice - Order Routing/Front-End Audit Trail Requirements](#) (Rule 536.B)

 **To navigate to the AutoCert+ - Audit Trail for iLink test suite:**

1. [Log in](#) to the automated certification tool.
2. Review general AutoCert+ test suite [navigation](#) and [general interview](#) information.
3. Navigate to the AutoCert+ EBS Direct 2.0 - Maker API test suite.
 - a. Select a **Company Name**.
 - b. For Market, select **Futures & Options**.
 - c. For Purpose, select **Audit Trail for iLink FIX / CSV**.
 - d. Select an **Application System**.
 - e. For Test Suite, select:
 - **Audit Trail for iLink CSV**

Current Testing Configuration	
Tester:	Tommy Tester
Company Name:	CSET
Market:	Futures & Options
Purpose:	Audit Trail for iLink 3 CSV
Application System:	TEST - 1
Test Suite:	Audit Trail for iLink 3 CSV
NOTE: This test suite utilizes the NEWRELEASE environment.	
Identifier:	Select Identifier ASSIGN
Type:	Semi-Automated Trading System
Category:	Audit Trail
1603:	TEST
1604:	1
1605:	
Test Suite Status:	
Pre-Certification Interview:	✔ Complete
Test Suite Status:	In Progress
Production Sample:	❗ Not Submitted

- **Audit Trail for iLink FIX**

Current Testing Configuration	
Tester:	Tommy Tester
Company Name:	CSET
Market:	Futures & Options
Purpose:	Audit Trail for iLink 3 FIX
Application System:	TEST - 1
Test Suite:	Audit Trail for iLink 3 FIX
NOTE: This test suite utilizes the NEWRELEASE environment.	
Identifier:	Select Identifier ASSIGN
Type:	Audit Trail - OE Prop/AT Prop
Category:	Prop System
1603:	TEST
1604:	1
1605:	1to1
Test Suite Status:	
Pre-Certification Interview:	✔ Complete
Test Suite Status:	❗ Not Tested
Production Sample:	❗ Not Submitted

NOTE: You chose a testing Application System. If your intention is to certify, please choose a different Application System from the drop-down.

4. Select an **Identifier** and select **ASSIGN**.
5. Complete the [Interview](#) for this test suite.

Available [test cases](#) are determined by interview question responses.

 For the initial EBS Direct Maker API certification period:

- AutoCert+ test cases will appear in read-only format.
- To complete Interview responses and Tests, users must first contact Certification Support for Electronic Trading (CSET)

6. Complete the [test case](#); by submitting the audit trail file.
 - [Audit Trail for iLink CSV](#)
 - [Audit Trail for iLink FIX](#)
7. Complete the certification process from the [Post Certification](#) tab.

Contact Information

The audit trail certification will require a tester to work with two different teams, CSET and Market Regulation. Please contact the appropriate team; a reference guide is provided below.

Certification Support for Electronic Trading (CSET)

Contact [CSET](#) for assistance with:

- Technical issues
- Logging into the audit trail certification tool
- Questions on how to use the audit trail certification tool
- Error messages

Market Regulation

For information on the columns / data requirements that must be included in the CSV file, including details for converting the binary data to a human readable format and tag-value delimiters, refer to the [CME Globex Front-End Audit Trail Requirements](#).

For questions on the content or requirements of the audit trail, contact [Market Regulation](#).

What's New

The list below illustrates the updates made to the AutoCert+ Audit Trail for iLink Help system.

Date	Topic	Description
19 May 2025	All	Updated test cases to reference iLink resources and name (formerly referred to as iLink 3).
20 Sep 2024	All	updated test case descriptions with enhanced message specification guidance
18 May 2023	Interview	Interview questions have been updated for customers migrating from iLink 2 that must certify for iLink 3.
7 Oct 2022	Format	Website and PDF format changes only
28 Jul 2022	Completing Certification	Additional Audit trail submission requirements added
03 Apr 2020	All	Initial release

Interview

The interview tab consists of a series of questions about the order entry system. Based on the response, certain tests will be mandatory. A complete response to the interview questions is required before any test can be accessed.

After answering the interview questions, click the **Complete** button.

Audit Trail for iLink FIX - Pre-Certification Interview Questions

Interview	Test Suite	Test Case	Post Certification	Help
<p>The Audit Trail system captures the appropriate Party Details Definition Request messages (CX) including CX messages originating on a date different than the date requested by Market Regulation. For example, if Market Regulation request a sample audit trail from Thursday, the audit trail system will capture the appropriate CX messages even if they do not originate on Thursday.</p>				
<p><input checked="" type="radio"/> Acknowledge <input type="radio"/> Not Acknowledge</p>				
<p>The Audit Trail can be generated in human-readable format captured as (delimiter)Tag=Value(delimiter)Tag=Value(delimiter)....</p>				
<p><input checked="" type="radio"/> Acknowledge <input type="radio"/> Not Acknowledge</p>				
<p>When required, the Audit Trail can be queried by iLink Session and date.</p>				
<p><input checked="" type="radio"/> Acknowledge <input type="radio"/> Not Acknowledge</p>				
<p>Do you support Pre-Registered Format?</p>				
<p><input checked="" type="radio"/> Yes <input type="radio"/> No</p>				
<p>From the following list, please check all message types supported by the audit trail application system in the Pre-Registered format:</p>				
<p><input checked="" type="checkbox"/> New Order <input checked="" type="checkbox"/> Order on spread instruments <input checked="" type="checkbox"/> Fill-And-Kill or Fill-Or-Kill Orders <input checked="" type="checkbox"/> Quantity Display Orders <input checked="" type="checkbox"/> Market Orders <input checked="" type="checkbox"/> Stop Orders <input checked="" type="checkbox"/> Order Modification Request <input checked="" type="checkbox"/> Request for Quote (RFQ) <input checked="" type="checkbox"/> Request for Cross (RFC) <input checked="" type="checkbox"/> Mass Quote <input checked="" type="checkbox"/> Mass Order Cancel <input checked="" type="checkbox"/> Party Details Definition Request</p>				
<p>Do you support On-Demand Format?</p>				
<p><input checked="" type="radio"/> Yes <input type="radio"/> No</p>				
<p>From the following list, please check all message types supported by the audit trail application system in the on-demand format:</p>				
<p><input checked="" type="checkbox"/> New Order <input checked="" type="checkbox"/> Order on spread instruments <input checked="" type="checkbox"/> Fill-And-Kill or Fill-Or-Kill Orders <input checked="" type="checkbox"/> Quantity Display Orders <input checked="" type="checkbox"/> Market Orders <input checked="" type="checkbox"/> Stop Orders <input checked="" type="checkbox"/> Order Modification Request <input checked="" type="checkbox"/> Request for Quote (RFQ) <input checked="" type="checkbox"/> Request for Cross (RFC) <input checked="" type="checkbox"/> Mass Quote <input checked="" type="checkbox"/> Mass Order Cancel <input checked="" type="checkbox"/> Party Details Definition Request</p>				
<p>This test suite enables companies to verify with CME Group that a sample production file will be submitted to Market Regulation at Audittrail@cmegroup.com within 10 days of going live on the GLOBEX Platform.</p>				
<p><input checked="" type="radio"/> Acknowledge <input type="radio"/> Not Acknowledge</p>				
<p>Complete</p>				

Audit Trail for iLink - CSV - Pre-Certification Interview Questions

Interview	Test Suite	Test Case	Post Certification	Help
Is the system utilizing the convenience or market segment gateway?				
<input checked="" type="checkbox"/>	Market Segment			
<input type="checkbox"/>	Convenience			
How does your application register administrative information?				
<input checked="" type="checkbox"/>	Pre-Register - Party details with the Service Gateway (short format)			
<input checked="" type="checkbox"/>	On-Demand - Party details are sent with each business message (long format)			
Select all the functionalities that your system supports				
<input checked="" type="checkbox"/>	New Order			
<input checked="" type="checkbox"/>	Fill-And-Kill or Fill-Or-Kill Orders			
<input checked="" type="checkbox"/>	Order on spread instruments			
<input checked="" type="checkbox"/>	Quantity Display Orders			
<input checked="" type="checkbox"/>	Market Orders			
<input checked="" type="checkbox"/>	Stop Orders			
<input checked="" type="checkbox"/>	Order Modification Request			
<input checked="" type="checkbox"/>	Request for Quote (RFQ)			
<input checked="" type="checkbox"/>	Request for Cross (RFC)			
<input checked="" type="checkbox"/>	Mass Quote			
<input checked="" type="checkbox"/>	Mass Order Cancel			
I understand that if in the future the system is modified in a way that impacts the message flow or message content with CME Globex, the trading system will need to recertify the audit trail functionality.				
<input checked="" type="radio"/>	Yes			
<input type="radio"/>	No			
Complete				

Certification Process

The audit trail certification is a two-step process which requires two different certifications:

1. [AutoCert+ Testing](#)
2. [Production Audit Trail Submission](#)

AutoCert+ Testing

Please contact the Audit Trail Team to create an audit trail profile in AutoCert+ if you do not have one already. Information regarding the required message flow is in the topic and information on how to test in AutoCert+ is in the [Completing Certification](#) topic. Automated testing is available for CSV scenarios.



Note: Please contact the Audit Trail Team AuditTrail@cmegroup.com when you have completed the first step.

Production Audit Trail Submission

Once the audit trail has successfully completed the AutoCert+ testing, the order entry system may go into production. Please contact your Globex Account Manager for more information. Once live on CME Globex, the connecting entity must submit a production audit trail to CME Group Market Regulation Audit Trail Team within 10 days of going live on CME Globex. A letter will be provided by CME Group Market Regulation Audit Trail Team once the certification has been completed.

Required Message Flow

For each functionality/message type selected in the [Interview](#) tab, the audit trail **must have the appropriate message flows described below**. The file may have additional data; however, only the checked functionalities will be tested. The data for the audit trail must be generated from either the New Release or Certification environment.

For information on the columns / data requirements that must be included in the CSV file, including details for converting the binary data to a human readable format and tag-value delimiters, refer to the [CME Globex Front-End Audit Trail Requirements](#).

 **Note:**DO NOT use data generated from AutoCert+.

Audit Trail for iLink CSV

Based on the [Interview](#) response, the selected functionalities will be tested. Each test certifies a specific functionality within the CSV file.

Each functionality selected in the interview must have the message flow described below in the audit trail. The file may have additional data; however, only the checked functionalities will be tested. The data for the audit trail must be generated from either the New Release or Certification environment.

For information on the columns / data requirements that must be included in the CSV file, including details for converting the binary data to a human readable format and tag-value delimiters, refer to the [CME Globex Front-End Audit Trail Requirements](#).

 **Note:**The files must be in CSV format. The CSV files must also be continuous; the files must contain all audit trail data on one tab of the spreadsheet. If the data is not continuous, the test will fail and all previous tests will need to be retested.

 **Note:** All required tests must be passed. Required tests are based on responses to the [interview](#) questions.

To access a test:

1. From the Audit Trail for iLink CSV test suite, select a **Identifier** from the drop-down, then select **ASSIGN** (if not already assigned).

Test cases also require configuration of client system sessions using Category, IP and Port information provided on the AutoCert+ test screens.

Current Testing Configuration

Tester: Tommy Tester Company Name: CSET Market: Futures & Options Purpose: Audit Trail for iLink 3 CSV Application System: TEST - 1 Test Suite: Audit Trail for iLink 3 CSV	Type: Semi-Automated Trading System Category: Audit Trail 1603: TEST 1604: 1 1605:
--	--

NOTE: This test suite utilizes the NEWRELEASE environment.

Identifier: Select Identifier → ASSIGN

Test Suite Status:

 Pre-Certification Interview: ✔ Complete
 Test Suite Status: ❗ Not Tested
 Production Sample: ❗ Not Submitted

Interview
Test Suite
Test Case
Post Certification
Help

Audit Trail for iLink 3 CSV Certification Tests	Retest	Flag	Status	Mandatory/Optional
New Order for Pre-Registered Format		●	Not Tested	Mandatory
Order on spread instruments for Pre-Registered Format		●	Not Tested	Mandatory
Fill and Kill Orders for Pre-Registered Format		●	Not Tested	Mandatory
Quantity Display Orders(Iceberg) for Pre-Registered Format		●	Not Tested	Mandatory
Market Orders for Pre-Registered Format		●	Not Tested	Mandatory
Stop Orders for Pre-Registered Format		●	Not Tested	Mandatory
Order Modification Request for Pre-Registered Format		●	Not Tested	Mandatory
Request for Quote (RFQ) for Pre-Registered Format		●	Not Tested	Mandatory
Request for Cross (RFC) for Pre-Registered Format		●	Not Tested	Mandatory
Mass Quote for Pre-Registered Format		●	Not Tested	Mandatory
Mass Order Cancel for Pre-Registered Format		●	Not Tested	Mandatory
Party Details Definition Request for Pre-Registered Format		●	Not Tested	Mandatory

Troubleshooting Test Issues

Failed Test

▶ **If a test has failed:**

1. A red indicator ● displays in the Flag column.
2. The word "Failed" displays in the Status column.

i **Note:** If one test fails, **ALL OF THE TESTS MUST BE RETAKEN.**

▶ **To view details for a failed test:**

1. Click the red indicator ● for the failed test.
2. Scroll through the messages and find the field(s) with red text.

An explanation displays in the Analysis field.

2020-03-31 13:58:16.42

Time(CST) : 2020-03-31 13:58:16.42
 Message Type : D or s
 SenderCompld : LCV020
 Sequence : 1
 Raw String : 20200113-15:20:31.015,TO CME,DUMMY,ABC,1,D,50146,2439, ,JN13,13,1,10,200425,
 ,,,,,,,,,,23072815,,,,,,,,,,,,,

Message Details :

Position	Name	Value	Analysis
16	Order Type		Required field order-type missing
1	Sending Timestamps	20200113-15:20:31.015	
2	Message Direction	TO CME	
3	Operator ID	DUMMY	
4	Session ID	ABC	
5	Manual Order Indicator	1	
6	Message Type	D	
7	Instrument	50146	
8	Order Flow ID	2439	
10	Client Order ID	JN13	
11	Order Request ID	13	
12	Buy/Sell Indicator	1	
13	Quantity	10	
14	Limit Price	200425	
16	Order Type		Required field order-type missing.

Restart Tests

If a test has failed, all tests in the test suite must be retaken. It is best practice to run through all the tests to confirm whether additional corrections are required for the remaining test suites.

▶ To restart the tests:

1. Determine the reason for the failed test.
2. Click **Delete File**.

Steps of the test: New Order for Pre-Registered Format

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
This test validates that your audit trail properly captures submission, partial fill and cancellation of a new order

Loaded Audit Trail File : iLink3_Fail_1.csv **Delete File**

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 1 New order	●	Failed
2 1 Execution Report - Acknowledgement	●	Complete
3 1 Execution Report - Partial Fill Notice	●	Complete
4 1 Cancel Request	●	Complete
5 1 Execution Report - Cancel Confirmation	●	Complete

Key: ● not tested ● complete ● pending ● failed

REFRESH

3. Upload a new CSV file with a new name.
4. Begin the testing process.

Tests Run Slowly

If the test is running slowly, the CSV file may be too large. To remedy this issue, at the start of the next test, replace the CSV file with a smaller CSV file or with fewer results, but includes activities cited by test case specifications.

▶ To replace the CSV file:

1. Click **Delete File**.
2. Click **Choose File** and navigate to the location of the new CSV file to be uploaded.
3. Click **START TEST**.

New Order for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, partial fill and cancellation of a new order.

The below instructions illustrate the steps to test a *New Order with Pre-Registered Party Details* (as an example). Business messages related to the Pre-Registered Party ID Details must be included in the audit trail even if the Party ID Details were submitted at an earlier date.

Business messages related to the *On-Demand* Party ID Details must include one line item per new order request in the audit trail.

▶ To run the New Order test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **New Order for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file:

Loaded Audit Trail File: customer-specified-filename.csv

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.

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related Message Specification - iLink Binary Order Entry
1 - New Order	iLink New Order - Single (35=D)
1 - Execution Report - Acknowledgment	iLink Execution Report - New Order (35=8, 39=0)
1 - Execution Report - Partial Fill Notice	iLink Execution Report (35=8, 39=1 (Partially Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg
1 - Order Cancel Request	iLink Order Cancel Request (35=F)
1 - Execution Report - Cancel Confirmation	iLink Execution Report - Cancel (35=8, 39=4)

4. Select **START TEST**.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: New Order for Pre-Registered Format

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

This test validates that your audit trail properly captures submission, partial fill and cancellation of a new order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv

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.

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Cancel Request (Message Type: F)	●	Not Tested
5 1 Execution Report - Cancel Confirmation (Message Type: 8--4)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

Note: DO NOT select START TEST once the test is in progress.
 - If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.
 - If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

The screenshot shows the 'Test Case' tab selected. The title is 'Steps of the test: New Order for On-Demand Format'. 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 step 1.' Below this is a 'Purpose' section: 'This test validates that your audit trail properly captures submission, partial fill and cancellation of a new order'. A 'Loaded Audit Trail File' section shows 'iLink3_New Order for Pre-Registered Format_withstate.csv' with a 'Delete File' button. A 'Note' says: '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.' To the right is a 'START TEST' button and the text 'Test Not Running'. A table lists 5 test steps, all with a gray flag and 'Not Tested' status.

Description	Flag	Status
1 1 New order (Message Type: D)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Cancel Request (Message Type: F)	●	Not Tested
5 1 Execution Report - Cancel Confirmation (Message Type: 8--4)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Order on spread instruments for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, partial fill and fill a new order on a spread instrument

To run the Order on Spread test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Order on spread instruments for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: No file chosen

Loaded Audit Trail File: customer-specified-filename.csv

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.

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 - New Order for a spread instrument	iLink New Order - Single (35=D)
1 - Execution Report - Acknowledgment for the spread	iLink Execution Report - New Order (35=8, 39=0)
Execution Reports - Partial Fill Notices for the spread	iLink Execution Report (35=8, 39=1 (Partially Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Spread
Execution Reports - Partial Fill Notices for corresponding legs	iLink Execution Report (35=8, 39=1 (Partially Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Spread Leg
1 - Execution Report - Fill Notice for the spread	iLink Execution Report (35=8, 39=2 (Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Spread
N - Execution Reports - Fill Notices for corresponding legs	iLink Execution Report (35=8, 39=2 (Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Spread Leg

4. Select **START TEST**.

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

Steps of the test: Order on spread instruments for Pre-Registered Format

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
This test validates that your audit trail properly captures submission, partial fill and fill a new order on a spread instrument

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New order on a spread instrument (Message Type: D)		Not Tested
2 1 Execution Report - Acknowledgement on the Spread (Message Type: 8--0)		Not Tested
3 1 Execution Report - Partial Fill Notice on the spread (Message Type: 8--1)		Not Tested
4 N Execution Report - Partial Fill Notices on corresponding legs (Message Type: 8--1)		Not Tested
5 1 Execution Report - Fill Notice on the spread (Message Type: 8--2)		Not Tested
6 N Execution Report - Fill Notices on corresponding legs (Message Type: 8--2)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button ([REFRESH](#)) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Order on spread instruments for On-Demand Format

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
This test validates that your audit trail properly captures submission, partial fill and fill a new order on a spread instrument

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 11 New order on a spread instrument (Message Type: D)		Not Tested
2 1 Execution Report - Acknowledgement on the Spread (Message Type: 8--0)		Not Tested
3 1 Execution Report - Partial Fill Notice on the spread (Message Type: 8--1)		Not Tested
4 N Execution Report - Partial Fill Notices on corresponding legs (Message Type: 8--1)		Not Tested
5 1 Execution Report - Fill Notice on the spread (Message Type: 8--2)		Not Tested
6 N Execution Report - Fill Notices on corresponding legs (Message Type: 8--2)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Fill and Kill Orders for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, partial fill and fill of a new fill and kill order

▶ To run the Fill and Kill Order test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Fill and Kill Orders for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: No file chosen

Loaded Audit Trail File: customer-specified-filename.csv **Delete File**

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**

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 - New Order with Fill and Kill Order Qualifier (pos-	iLink New Order - Single [35=D, tag 59-TimelnForce=3-Fill

ition 17)	and Kill (FAK)]
1 - Execution Report - (New Order) Acknowledgment	iLink Execution Report - New Order (35=8, 39=0)
1 - Execution Report - Partial Fill Notice	iLink Execution Report (35=8, 39=1 (Partially Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg
1 - Execution Report - Elimination Notice	iLink Execution Report - Elimination (35=8, 39=C)

4. Select **START TEST**.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Fill and Kill Orders for Pre-Registered Format

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
This test validates that your audit trail properly captures submission, partial fill and fill of a new fill and kill order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv Delete File

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

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D) with Fill and Kill Qualifier (Order Qualifier: 3)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Execution Report - Elimination Notice (Message Type: 8--C)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Fill and Kill Orders for On-Demand Format

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
This test validates that your audit trail properly captures submission, partial fill and fill of a new fill and kill order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D) with Fill and Kill Qualifier (Order Qualifier: 3)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Execution Report - Elimination Notice (Message Type: 8--C)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Quantity Display Orders for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, partial fill and fill of a new order with display quantity

▶ To run the Quantity Display Order test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Quantity Display Orders (Display Quantity) for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: [Choose File](#) No file chosen [Upload File](#)

Loaded Audit Trail File: customer-specified-filename.csv [Delete File](#)

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](#)

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 - New Order with Display Quantity different from Order Quantity	iLink New Order - Single 35=D, tag 1138-DisplayQty, tag 38-OrderQty

1 - Execution Report - (New Order) Acknowledgment	iLink Execution Report - New Order (35=8, 39=0)
2 - Execution Report - Partial Fill Notice	iLink Execution Report (35=8, 39=1 (Partially Filled) - only one message is required per test step <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg
1 - Execution Report - Fill Notice	iLink Execution Report (35=8, 39=2 (Filled) - only one message is required per test step <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg

4. Select **START TEST**.

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

Steps of the test: Quantity Display Orders(Iceberg) for Pre-Registered Format

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
This test validates that your audit trail properly captures submission, partial fill and fill of a new order with display quantity

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv Delete File

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**

Test Not Running

Description	Flag	Status
1 1 New Order (Message Type: D) with Display Quantity different from Order Quantity	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
5 1 Execution Report - Fill Notice (Message Type: 8--2)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Quantity Display Orders(Iceberg) for On-Demand Format

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
This test validates that your audit trail properly captures submission, partial fill and fill of a new order with display quantity

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New Order (Message Type: D) with Display Quantity different from Order Quantity		Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)		Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)		Not Tested
4 1 Execution Report - Partial Fill Notice (Message Type: 8--1)		Not Tested
5 1 Execution Report - Fill Notice (Message Type: 8--2)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Market Orders for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, partial fill and fill of a new market order

To run the Market Order test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Market Orders for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: [Choose File](#) No file chosen [Upload File](#)

Loaded Audit Trail File: customer-specified-filename.csv [Delete File](#)

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](#)

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 - New Order with Market-Limit or Market with Protection type	iLink New Order - Single 35=D, tag 40-OrdType=K (Market limit order) <i>or</i> 1 (Market order with protection)

1 - Execution Report - (New Order) Acknowledgment	iLink Execution Report - New Order (35=8, 39=0)
1 - Execution Report - Partial Fill Notice	iLink Execution Report (35=8, 39=1 (Partially Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg
Execution Report - Fill Notice	iLink Execution Report (35=8, 39=2 (Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg

4. Select **START TEST**.

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

Steps of the test: Market Orders for Pre-Registered Format

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

This test validates that your audit trail properly captures submission, partial fill and fill of a new market order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv Delete File

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

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D) with Market-Limit or Market-with-Protection type (Order Type: K or 1)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Execution Report - Fill Notice (Message Type: 8--2)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Market Orders for On-Demand Format

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
This test validates that your audit trail properly captures submission, partial fill and fill of a new market order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D) with Market-Limit or Market-with-Protection type (Order Type: K or 1)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
4 1 Execution Report - Fill Notice (Message Type: 8--2)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Stop Orders for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, trigger, partial fill and fill of a new stop order

▶ To run the Stop Order test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Stop Orders for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: **Choose File** No file chosen **Upload File**

Loaded Audit Trail File: customer-specified-filename.csv **Delete File**

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**

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 New Order with Stop-Limit or Stop with Protection type	iLink New Order - Single 35=D, tag 40-OrdType=4 (stop-limit) or 3 (stop order with protection)
1 Execution Report - Acknowledgment	iLink Execution Report - New Order (35=8, 39=0)

1 Execution Report - Acknowledgment (trigger)	iLink Execution Report - New Order (35=8, 39=0)
1 Execution Report - Partial Fill Notice	iLink Execution Report (35=8, 39=1 (Partially Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg
1 Execution Report - Fill Notice	iLink Execution Report (35=8, 39=2 (Filled)) - only one message is required <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg

4. Select **START TEST**.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Stop Orders for Pre-Registered Format

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
This test validates that your audit trail properly captures submission, trigger, partial fill and fill of a new stop order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv Delete File

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

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D) with Stop-Limit or Stop with Protection type (Order Type: 4 or 3)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Execution Report - Acknowledgement (trigger) (Message Type: 8--0)	●	Not Tested
4 1 Execution Report - Partial Fill Notice (Message Type: 8--1)	●	Not Tested
5 1 Execution Report - Fill Notice (Message Type: 8--2)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Stop Orders for On-Demand Format

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
This test validates that your audit trail properly captures submission, trigger, partial fill and fill of a new stop order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D) with Stop-Limit or Stop with Protection type (Order Type: 4 or 3)		Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)		Not Tested
3 1 Execution Report - Acknowledgement (trigger) (Message Type: 8--0)		Not Tested
4 1 Execution Report - Partial Fill Notice (Message Type: 8--1)		Not Tested
5 1 Execution Report - Fill Notice (Message Type: 8--2)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

iOrder Modification Request for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission and modification a new order

▶ To run the Order Modification test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Order Modification Request for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: [Choose File](#) No file chosen [Upload File](#)

Loaded Audit Trail File: customer-specified-filename.csv [Delete File](#)

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](#)

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 - New Order	iLink New Order - Single (35=D)
1 - Execution Report - Acknowledgment	iLink Execution Report - New Order (35=8, 39=0)

1 - Order Modification Request	iLink Order Cancel Replace Request - modify existing order (35=G)
1 - Execution Report - Modification Confirmation	iLink Execution Report - Modify - response to cancel replace request (35=8, 39=5)
1 - Order Modification Request	iLink Order Cancel Replace Request - modify existing order (35=G)
1 - Execution Report - Modification Confirmation	iLink Execution Report - Modify (35=8, 39=5)

4. Select **START TEST**.

Interview | Test Suite | Test Case | Post Certification | Help

Steps of the test: Order Modification Request for Pre-Registered Format

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
This test validates that your audit trail properly captures submission and modification a new order

Loaded Audit Trail File: [iLink3_New Order for Pre-Registered Format_withstate.csv](#) Delete File

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

Test Not Running

Description	Flag	Status
1	1 New order (Message Type: D)	● Not Tested
2	1 Execution Report - Acknowledgement (Message Type: 8--0)	● Not Tested
3	1 Order Modification Request (Message Type: G)	● Not Tested
4	1 Execution Report - Modification Confirmation (Message Type: 8--5)	● Not Tested
5	1 Order Modification Request (Message Type: G)	● Not Tested
6	1 Execution Report - Modification Confirmation (Message Type: 8--5)	● Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Order Modification Request for On-Demand Format

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
This test validates that your audit trail properly captures submission and modification a new order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New order (Message Type: D)	●	Not Tested
2 1 Execution Report - Acknowledgement (Message Type: 8--0)	●	Not Tested
3 1 Order Modification Request (Message Type: G)	●	Not Tested
4 1 Execution Report - Modification Confirmation (Message Type: 8--5)	●	Not Tested
5 1 Order Modification Request (Message Type: G)	●	Not Tested
6 1 Execution Report - Modification Confirmation (Message Type: 8--5)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

©Request for Quote (RFQ) for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission of a request for quote (RFQ)

▶ To run the Request for Quote test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

 See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Request for Quote for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: No file chosen

Loaded Audit Trail File: customer-specified-filename.csv [Delete File](#)

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](#)

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 Request for Quote (35=R)	iLink Request for Quote (35=R)

1 Quote Acknowledgment (35=b)	iLink Request for Quote Acknowledgment (35=b, tag 297-QuoteStatus=0-Accepted)
---	---

4. Select **START TEST**.

Steps of the test: Request for Quote (RFQ) for Pre-Registered Format

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
This test validates that your audit trail properly captures submission of a request for quote (RFQ)

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 1 Request for Quote (Message Type: R)		Not Tested
2 1 Quote Acknowledgement (Message Type: b--0)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

Steps of the test: Request for Quote (RFQ) for On-Demand Format

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
This test validates that your audit trail properly captures submission of a request for quote (RFQ)

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 1 Request for Quote (Message Type: R)		Not Tested
2 1 Quote Acknowledgement (Message Type: b--0)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Request for Cross (RFC) for Pre-Registered / On-Demand Format

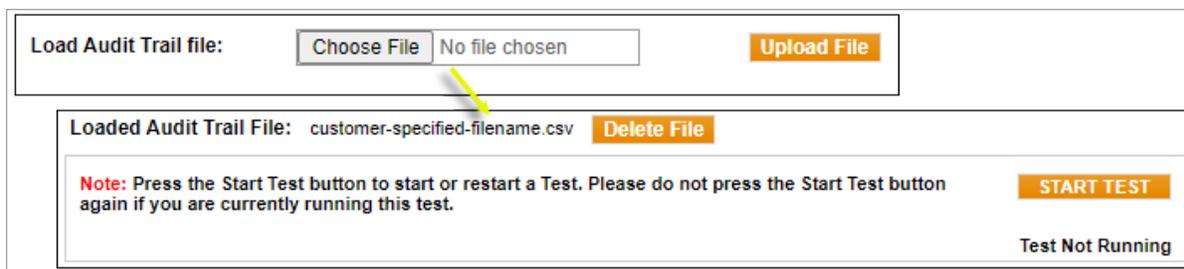
This test validates that your audit trail properly captures submission, partial fill or fill of a request for cross order

▶ To run the Request for Cross test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

 See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Request for Cross for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.



For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
2 - New orders with the same Cross ID (tag 548) (RFC decomposed into its sides)	iLink New Order Cross (35=s, tag 548-CrossID)
2 - Execution Report - Acknowledgments : 1 for each side with the same cross ID	iLink Execution Report - New Order (35=8, 39=0)
2 - Execution Report - Fill Notices (Partial or Full Fill): 1 for each side with the same cross ID	iLink Execution Report (35=8, 39=1 (Partially Filled) or 2 (Filled) - only one message is required per test step <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg

4. Select **START TEST**.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Request for Cross (RFC) for Pre-Registered Format

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

This test validates that your audit trail properly captures submission, partial fill or fill of a request for cross order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv Delete File

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

Test Not Running

Description	Flag	Status
1	New order with the same Cross ID (Message Type: s)	● Not Tested
2	New order with the same Cross ID (Message Type: s)	● Not Tested
3	Execution Report - Acknowledgement on one side with the same cross ID (Message Type: 8--0)	● Not Tested
4	Execution Report - Acknowledgement on one side with the same cross ID (Message Type: 8--0)	● Not Tested
5	Execution Report - Fill Notice (Partial or Full Fill) on one side with the same cross ID (Message Type: 8--1 or 8--2)	● Not Tested
6	Execution Report - Fill Notice (Partial or Full Fill) on one side with the same cross ID (Message Type: 8--1 or 8--2)	● Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Request for Cross (RFC) for On-Demand Format

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
This test validates that your audit trail properly captures submission, partial fill or fill of a request for cross order

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 New order with the same Cross ID (Message Type: s)	<input type="radio"/>	Not Tested
2 New order with the same Cross ID (Message Type: s)	<input type="radio"/>	Not Tested
3 Execution Report - Acknowledgement on one side with the same cross ID (Message Type: 8--0)	<input type="radio"/>	Not Tested
4 Execution Report - Acknowledgement on one side with the same cross ID (Message Type: 8--0)	<input type="radio"/>	Not Tested
5 Execution Report - Fill Notice (Partial or Full Fill) on one side with the same cross ID (Message Type: 8--1 or 8--2)	<input type="radio"/>	Not Tested
6 Execution Report - Fill Notice (Partial or Full Fill) on one side with the same cross ID (Message Type: 8--1 or 8--2)	<input type="radio"/>	Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Mass Quote for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures submission, fill and cancellation of a mass quote with more than 1 quote entry.

To run the Mass Quote test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

i See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Mass Quote for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: No file chosen

Loaded Audit Trail File: customer-specified-filename.csv **Delete File**

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**

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

[iLink Audit Trail Requirements- iLink - Data Definitions and Validation](#) [Related - iLink Binary Order Entry - Message Specification](#)

Mass Quote decomposed into its quote entries (>1 quote entry)	iLink Mass Quote (35=i)
1 - Quote Acknowledgment	iLink Mass Quote Acknowledgement (35=b, 297=0,5)
Mass Quote decomposed into its quote entries (>1 quote entry)	iLink Mass Quote (35=i)
1 - Quote Acknowledgment	iLink Mass Quote Acknowledgement (35=b, 297=0,5)
Execution Report - Fill Notice with the Client Order ID (tag 11) equal to the Quote Entry ID (tag 299) for 1 of the 2 Mass Quote messages	iLink Execution Report 35=8, 39=1 (Partially Filled) or 2 (Filled) <ul style="list-style-type: none"> • Trade Outright • Trade Spread • Trade Spread Leg
1 - Quote Cancel All	iLink Quote Cancel (35=Z, tag 298-QuoteCancelType=4-Cancel All Quotes)
1 - Quote Cancel Acknowledgment	iLink Quote Cancel Acknowledgment (35=b, tag 297-QuoteStatus=4-Cancel All Quotes)

4. Select **START TEST**.

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mass Quote for Pre-Registered Format

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

This test validates that your audit trail properly captures submission, fill and cancellation of a mass quote with more than 1 quote entry

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv Delete File

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

Test Not Running

Description	Flag	Status
1 Mass Quote decomposed in its quote entries (>1 quote entry) (Message Type: i)	●	Not Tested
2 1 Quote Acknowledgement (Message Type: b--0)	●	Not Tested
3 Mass Quote decomposed in its quote entries (>1 quote entry) (Message Type: i)	●	Not Tested
4 1 Quote Acknowledgement (Message Type: b--0)	●	Not Tested
5 Execution Report - Fill Notice with the Client Order ID equal to the quote entry ID contain to at least one of the 2 Mass Quote messages (Message Type: 8--1 or 8--2)	●	Not Tested
6 1 Quote Cancel All (Message Type: Z--4)	●	Not Tested
7 1 Quote Cancel All Acknowledgement (Message Type: b--4)	●	Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: Mass Quote for On-Demand Format

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

This test validates that your audit trail properly captures submission, fill and cancellation of a mass quote with more than 1 quote entry

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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

Test Not Running

Description	Flag	Status
1	Mass Quote decomposed in its quote entries (>1 quote entry) (Message Type: i)	● Not Tested
2	1 Quote Acknowledgement (Message Type: b--0)	● Not Tested
3	Mass Quote decomposed in its quote entries (>1 quote entry) (Message Type: i)	● Not Tested
4	1 Quote Acknowledgement (Message Type: b--0)	● Not Tested
5	Execution Report - Fill Notice with the Client Order ID equal to the quote entry ID contain to at least one of the 2 Mass Quote messages (Message Type: 8--1 or 8--2)	● Not Tested
6	1 Quote Cancel All (Message Type: Z--4)	● Not Tested
7	1 Quote Cancel All Acknowledgement (Message Type: b--4)	● Not Tested

Key: ● not tested ● complete ● pending ● failed

(Test results will automatically refresh for up to 2 minutes).

Mass Order Cancel for Pre-Registered / On-Demand Format

This test validates that your audit trail properly captures mass cancellation of orders. The Order Mass Action Report message sent by CME Globex must be decomposed into its confirmed canceled orders. The Audit Trail must include one line item per canceled order.

▶ To run the Mass Order Cancel test:

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

Note: See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Mass Order Cancel for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: Choose File No file chosen Upload File

Loaded Audit Trail File: customer-specified-filename.csv Delete File

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

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
1 - New Order	iLink New Order - Single (35=D)
1 - New Order	iLink New Order - Single (35=D)
1 - Execution Report - Acknowledgments	iLink Execution Report - New Order (35=8, 39=0)
1 - Execution Report - Acknowledgments	iLink Execution Report - New Order (35=8, 39=0)
1 - Mass Action Request	iLink Order Mass Action Request (35=CA, tag 1374-MassActionScope=9-Market Segment ID or 10-Product Group)
1 - Mass Action Report	iLink Order Mass Action Report (35=BZ, , tag 1374-MassActionScope=9-Market Segment ID or 10-Product Group))
1 - Mass Action Report	iLink Order Mass Action Report (35=BZ, , tag 1374-MassActionScope=9-Market Segment ID or 10-Product Group))
<div style="border: 1px solid gray; padding: 5px; margin-top: 5px;"> <p> The Mass Action Report message submitted by CME Globex must be decomposed into its confirmed canceled orders. The Audit Trail must include one line item per canceled order.</p> </div>	

4. Select **START TEST**.

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

Steps of the test: Mass Order Cancel for Pre-Registered Format

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
This test validates that your audit trail properly captures mass cancellation of orders. The Order Mass Action Report message sent by CME Globex must be decomposed into its confirmed cancelled orders. The Audit Trail must include one line item per cancelled order.

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New Order (Message Type: D)		Not Tested
2 1 New Order (Message Type: D)		Not Tested
3 1 Execution Report - Acknowledgement (Message Type: 8--0)		Not Tested
4 1 Execution Report - Acknowledgement (Message Type: 8--0)		Not Tested
5 1 Mass Action Request (Message Type: CA--1 or CA--9 or CA--10)		Not Tested
6 1 Mass Action Report (Message Type: BZ--1 or BZ--9 or BZ--10)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Note: This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button ([REFRESH](#)) below the test steps may resolve the issue.

- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

On-Demand format test screen

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

Steps of the test: Mass Order Cancel for On-Demand Format

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
 This test validates that your audit trail properly captures mass cancellation of orders. The Order Mass Action Report message sent by CME Globex must be decomposed into its confirmed cancelled orders. The Audit Trail must include one line item per cancelled order.

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv [Delete File](#)

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](#)

Test Not Running

Description	Flag	Status
1 1 New Order (Message Type: D)		Not Tested
2 1 New Order (Message Type: D)		Not Tested
3 1 Execution Report - Acknowledgement (Message Type: 8--0)		Not Tested
4 1 Execution Report - Acknowledgement (Message Type: 8--0)		Not Tested
5 1 Mass Action Request (Message Type: CA--1 or CA--9 or CA--10)		Not Tested
6 1 Mass Action Report (Message Type: BZ--1 or BZ--9 or BZ--10)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Party Details Definition Request for Pre-Registered / On-Demand Format

This test validates that the audit trail properly captures submission of the administrative information, which includes clearing instructions, order source, self-match parameters, Party Details List Request ID, etc.

▶ **To run the Party Details Definition test:**

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

See also: [Audit Trail for iLink CSV - To access a test](#)

2. From the Test Suite screen, select **Party Details Definition for Pre-Registered / On-Demand Format**.
3. Click **Choose File**, navigate to the location of the CSV file to be uploaded, click **Upload File**.

Load Audit Trail file: No file chosen [Upload File](#)

Loaded Audit Trail File: customer-specified-filename.csv [Delete File](#)

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](#)

Test Not Running

For details on preparing and formatting the audit trail file, see [Submitting Files](#).

The audit trail message details must contain at least the following messages related to the same order. Also included (below) are iLink message specification details from which [submitted](#) audit trail messages are based.

iLink Audit Trail Requirements- iLink - Data Definitions and Validation	Related - iLink Binary Order Entry - Message Specification
---	--

1 [Party Details Definition Request](#)[iLink Party Details Definition Request \(35=CX\)](#)

i Business messages related to the Party ID Details must be included in the audit trail even if the Party ID Details were submitted at an earlier date.

4. Select **START TEST**.

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

Steps of the test: Party Details Definition Request for Pre-Registered Format

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
This test validates that the audit trail properly captures submission of the administrative information, which includes clearing instructions, order source, self-match parameters, Party Details List Request ID, etc.

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 1 Party Details Definition Request (Message Type: CX)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

i **Note:** This test is used for both Pre-Registered or On-Demand formats. The above image shows the Pre-Registered format version of the test.

The test will run a validation for the required message flow and data elements.

Once the test has passed, select the Test Suite tab to continue the process for the remaining test cases.

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

- If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.
- If the **Flag** indicators remain gray after clicking **START TEST**, select **REFRESH**.

[On-Demand format test screen](#)

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

Steps of the test: Party Details Definition Request for On-Demand Format

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
This test validates that the audit trail properly captures submission of the administrative information, which includes clearing instructions, order source, self-match parameters, Party Details List Request ID, etc.

Loaded Audit Trail File: iLink3_New Order for Pre-Registered Format_withstate.csv **Delete File**

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**

Test Not Running

Description	Flag	Status
1 1 Party Details Definition Request (Message Type: CX)		Not Tested

Key: not tested complete pending failed

(Test results will automatically refresh for up to 2 minutes).

Audit Trail for iLink FIX

The following instructions illustrate the process to submit the Audit Trail for iLink FIX test and production sample file for Market Regulation review. The submitted file represents an *entire day of data exchanged between a trading system and CME Globex* and must be submitted within 10 days of going live on CME Globex. This data must be captured and formatted as specified by the [CME Globex Front-End Audit Trail Requirements](#).

▶ **To access the Audit Trail for iLink FIX test:**

1. Select an **Identifier** in the drop-down, select **ASSIGN**.

The following test appears if *Audit Trail for iLink FIX* is [selected](#) for the **Purpose** and **Test Suite**.

Current Testing Configuration

Tester: [Tommy Tester](#)

Company Name: CSET

Market: Futures & Options

Purpose: Audit Trail for iLink 3 FIX

Application System: TEST - 1

Test Suite: Audit Trail for iLink 3 FIX

Type: Audit Trail - OE Prop/AT Prop

Category: Prop System

1603: TEST

1604: 1

1605: 1to1

NOTE: This test suite utilizes the NEWRELEASE environment.

Identifier: Select Identifier **ASSIGN**

Test Suite Status:

Pre-Certification Interview: Complete

Test Suite Status: Not Tested

Production Sample: Not Submitted

NOTE: You chose a testing Application System. If your intention is to certify, please choose a different Application System from the drop-down.

2. From the Test Suite screen, select the test case link, then follow the instructions.

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

Audit Trail for iLink 3 FIX Certification Tests | Retest | Flag | Status | Mandatory/Optional

[Submit a production sample to Market Regulation team](#) Not Tested Mandatory

REFRESH Key: not tested complete pending failed

3. Submit the required production sample file to Market Regulation at: Audittrail@cmegroup.com.

- For FIX file data requirements, refer to: [iLink - Minimum Acceptable Audit Trail Elements - Data Definitions and Validation Rules](#),
- For details on converting data to a human readable format, file type and tag-value delimiters, refer to the: [CME Globex Front-End Audit Trail Requirements](#) - Human-readable FIX format.
- For questions on the content or requirements of the audit trail, contact [Market Regulation](#).

Interview	Test Suite	Test Case	Post Certification	Help
Steps of the test: Submit a production sample to Market Regulation team				
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				
Reminder to submit a FIX production sample to AuditTrail@cmegroup.com				
Please assign an identifier and if required, please make sure a valid instrument is selected prior executing a test case.				
Description			Flag	Status
1	Please confirm you will submit the required production sample to Market Regulation at *Audittrail@cmegroup.com?			Not Tested
REFRESH				
Key:  not tested  complete  pending  failed				

Submitting Files

This topic contains submission guidelines for the CSV files. For each required functionality test, the CSV file must adhere to the [CME Globex Front-End Audit Trail Requirements](#). Please review each page to determine the required columns and data validation standards for each functionality. The file must also adhere to the naming conventions of each column and it also must represent each of the columns identified as "Position". Additional columns may be added at the end of the file for the internal use of the firm. **If a value is not transmitted via the associated FIX value the field must be left blank.**

The Client Systems Wiki page details each functionality and provides a list of the required columns that need to be captured in the audit trail. Some columns (e.g., message type, side, order qualifier) must capture the appropriate FIX value. In addition, for execution reports, some columns (such as message type and reject reason) must capture a combination of two FIX values. The values must be separated with two dashes (--).

File Format Requirements

The files must be in CSV format. The CSV files must also be continuous; the files must contain all audit trail data on one tab of the spreadsheet. If the data is not continuous, the test will fail and all previous tests will need to be retested.

For information on the columns / data requirements that must be included in the CSV file, including details for converting the binary data to a human readable format and tag-value delimiters, refer to the [CME Globex Front-End Audit Trail Requirements](#).

Connecting Entity Generated Field

The majority of the audit trail columns have a corresponding FIX tag value with the exception of one field: Order Flow ID (position 8). This field exists only in the audit trail and is required to be generated by the connecting entity; the field will not be populated by CME Group

Order Flow ID

The order flow ID will tie all related messaging to an order. The value must remain the same throughout the life of the order, including modify and cancel requests. The connecting entity must capture the same ID value throughout the life of the order, starting with the new order and ending once the order has been filled or canceled/expired. Once a value has been used for the order flow ID, it may not be reused for the trading date and iLink session.

Completing Certification

After completing the required testing in AutoCert+ and once live on CME Globex, the connecting entity is required to provide Market Regulation a full production audit trail report. The report must be provided within 10 days of going live on CME Globex. The purpose of this review is to verify that:

- The connecting entity's audit trail meets the minimum data requirements, and
- The audit trail can be produced in a standard human-readable format.

Submitting a Production Sample for Review

Within 10 days of the trading system going live in the production environment, customers must submit a trading sample file.

Production sample trading file requirements:

- Contains the complete order flow messaging generated to and received from the CME Globex platform and iLink session; also known as the *FIX log*.
- Contains data for one entire trading day.
- Must be presented as a tag delimited .CSV file.

Binary or XML files will not be accepted.

- Must indicate the firm name and values that will populate tags [1603, 1604 and 1605](#):
 - tag 1603-ApplicationSystemName – identifies system generating the message
 - tag 1604-ApplicationSystemVersion – identifies the version of the system generating the message
 - tag 1605-ApplicationSystemVendor – identifies the vendor of the application system
- Send to [Market Regulation - Data Investigation Team](#)

For information on the columns / data requirements that must be included in the CSV file, including details for converting the binary data to a human readable format and tag-value delimiters, refer to the [CME Globex Front-End Audit Trail Requirements](#).