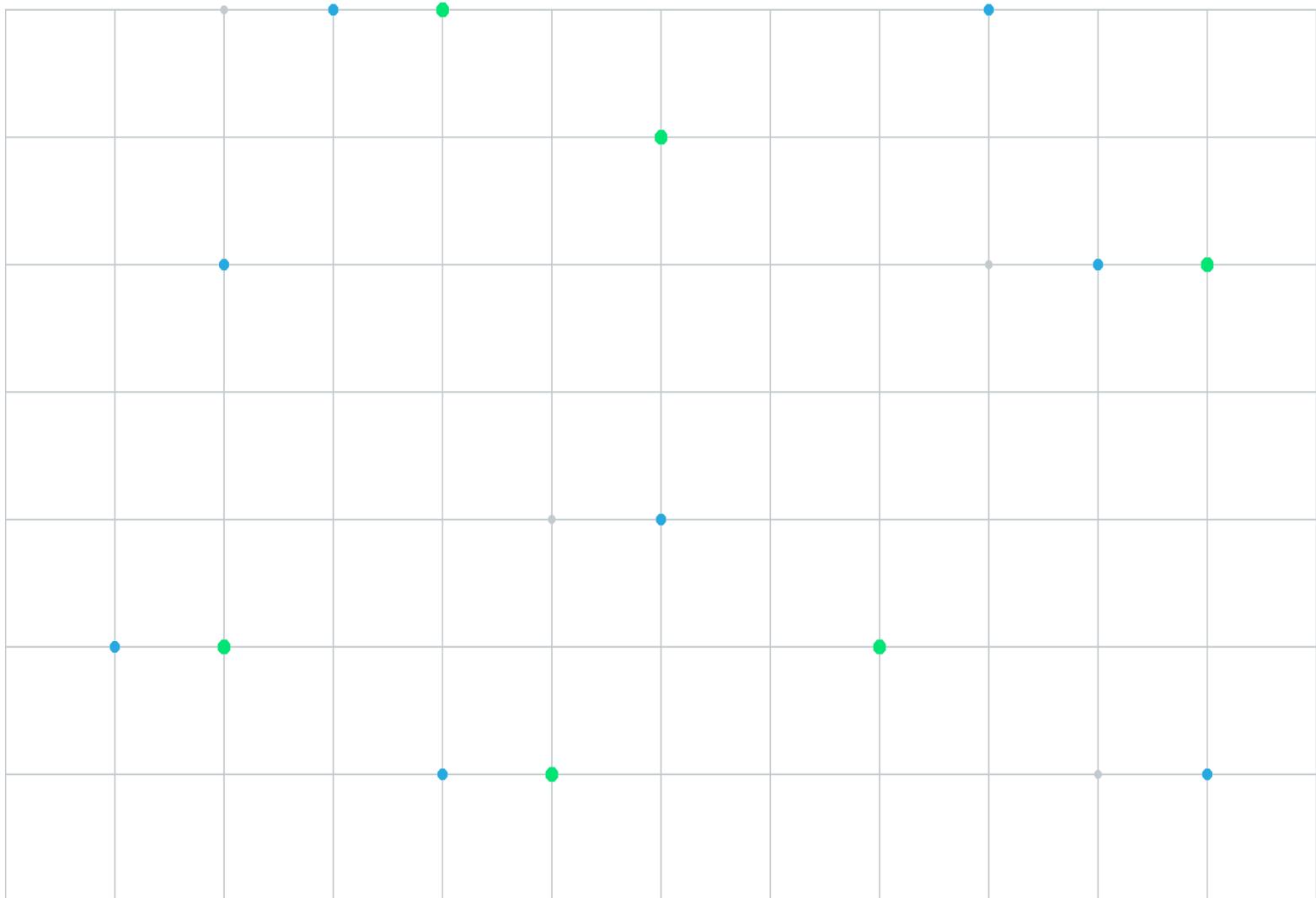


# AutoCert+ BrokerTec Chicago Market Data TCP User Manual

16 January 2026



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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+ BrokerTec Chicago Market Data TCP test suite. This is a supplemental test suite for certifying the higher precision price feed available over Premium and Conflated TCP channels.

► **To run and navigate AutoCert+:**

1. Complete the steps detailed in the "[Process Summary: BrokerTec 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+ BrokerTec Chicago Market Data TCP test suite.

Current Testing Configuration

Tester: **Varun Varun**

Company Profile: QA

Market: BrokerTec EU/US

Purpose: Market Data

Application System: **BrokerTec Chicago TCP MD Price Precision Test** C

Test Suite: BrokerTec Chicago TCP MD Price Precision Test

**NOTE: This test suite utilizes the NEWRELEASE environment.**

Sendercomp: MD11AACP01 UNASSIGN

Type: Automated Trading System

Category: Prop System

1603: TEST\_VARUN-varun

1604: 1

1605: Test

**Test Suite Status:**

Pre-Certification Interview: Complete

Test Suite Status: Not Tested

- a. Select a **Company Name**.
- b. Select a **Company Profile**.
- c. For **Market**, select *BrokerTec (EU/US)*.
- d. For **Purpose**, select *Market Data*.
- e. Select an **Application System**. Use the refresh (**C**) button to update the list to include recently created Application Systems.
- a. For **Test Suite**, select *BrokerTec TCP MD Price Precision Test*.
5. Complete the [Interview](#) for this test suite.
6. Complete applicable test cases in the [Test Suite](#).
7. Complete the certification process from the [Post Certification](#) tab.

## What's New

The list below illustrates the updates made to the AutoCert+ BrokerTec Chicago Market Data TCP Help system.

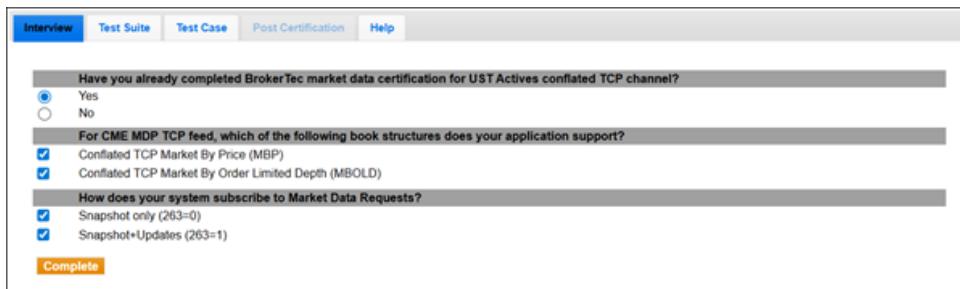
Date	Description
23 Jan 2026	Initial release.

## Interview

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

► **To complete the interview:**

Answer each question and click **Complete** when finished.



The screenshot shows a user interface for an interview. At the top, there is a navigation bar with tabs: Interview (which is selected and highlighted in blue), Test Suite, Test Case, Post Certification, and Help. Below the navigation bar, there are three questions listed in a vertical stack, each with a question text and a set of radio buttons or checkboxes for selection. At the bottom of the interface is a single 'Complete' button.

**Have you already completed BrokerTec market data certification for UST Actives conflated TCP channel?**

Yes  
 No

**For CME MDP TCP feed, which of the following book structures does your application support?**

Conflated TCP Market By Price (MBP)  
 Conflated TCP Market By Order Limited Depth (MBOLD)

**How does your system subscribe to Market Data Requests?**

Snapshot only (263=0)  
 Snapshot+Updates (263=1)

**Complete**

# Test Suite

This section contains information on the certification tests for the AutoCert+ BrokerTec Chicago Market Data TCP test suite. You are required to select and run each test in the test suite.

BrokerTec Chicago TCP MD Price Precision Test Certification Tests	Retest	Flag	Status	Mandatory/Optional	Executed By
Security Definition Message MD TCP		●	Not Tested	Mandatory	Not Available
Conflated TCP book management for Market by Order Limited Depth		●	Not Tested	Mandatory	Not Available
Conflated TCP book management for Market by Price		●	Not Tested	Mandatory	Not Available
Trade Summary Message for Conflated TCP Market Data Group (Snapshot and Updates)		●	Not Tested	Mandatory	Not Available

**REFRESH**      Key: ● not tested   ● complete   ● pending   ● failed

The following test cases are available based on your Interview responses.

- [Security Definition Message MD TCP](#)
- [Conflated TCP book management for Market by Order Limited Depth](#)
- [Conflated TCP book management for Market by Price](#)
- [Trade Summary Message for Conflated TCP Market Data Group \(Snapshot Only\)](#)
- [Trade Summary Message for Conflated TCP Market Data Group \(Snapshot and Updates\)](#)

# Security Definition Message MD TCP

The purpose of this test is to verify that your application can properly receive and process Security Definition Messages. This test is mandatory.

## ► To run the test:

1. On the **Test Case** tab, use the Instrument(s) drop down menu to choose an instrument and channel and click **Select**.

Steps of the test: Security Definition Message MD TCP

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose  
The purpose of this test is to verify that your application can properly receive and process Security Definition Message.

Instrument(s):

2. Select **START TEST**.

Steps of the test: Security Definition Message MD TCP

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose  
The purpose of this test is to verify that your application can properly receive and process Security Definition Message.

Selected Instrument(s): C807#\_3\_7/8\_12/32 - 706

Category	IP	Port
Rendezvous End Point		N/A
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	15700
Incremental Confiated Feed A	233.143.214.19	15704
Incremental Confiated Feed B	233.143.214.147	16704
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confitated Snapshot MBP & MBO	233.143.214.20	22704
Instrument Replay Premium	233.143.214.6	
Instrument Replay Confiated	233.143.214.21	14704
TCP Confiated Feed	69.50.113.22	9706
TCP Replay	10.210.141.104	9700

Category  
Templates File: templates\_FixBinary.xml

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.  Test Not Running

Description	Flag	Status
1 Submit a SecurityListRequest message.	<input type="radio"/>	Not Tested
2 Confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack]	<input type="radio"/>	Not Tested
3 Confirm that your application successfully received and processed the Security Definition Message for the selected instrument.	<input type="radio"/>	Not Tested

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

**Note:** Do not select START TEST while a test is running unless instructed to do so. Restarting a test deletes the current test results.

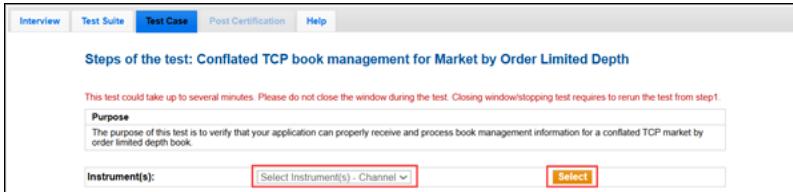
3. Submit a SecurityListRequest message.
4. Select **Yes** or **No** to confirm that your application successfully received and processed RequestAck with MDReqIDStatus=0 [full ack] or MDReqIDStatus(tag 37720)=1[partial ack].
5. Confirm that your application successfully received and processed the Security Definition Message for the selected instrument.

# Conflated TCP book management for Market by Order Limited Depth

The purpose of this test is to verify that your application can properly receive and process book management information for a conflated TCP market by order limited depth book. This test case is mandatory if you selected “Conflated TCP Market By Order Limited Depth (MBOLD)” to the interview question “For CME MDP TCP feed, which of the following book structures does your application support?”.

## ► To run the test:

1. On the **Test Case** tab, use the Instrument(s) drop down menu to choose an instrument and channel and click **Select**.

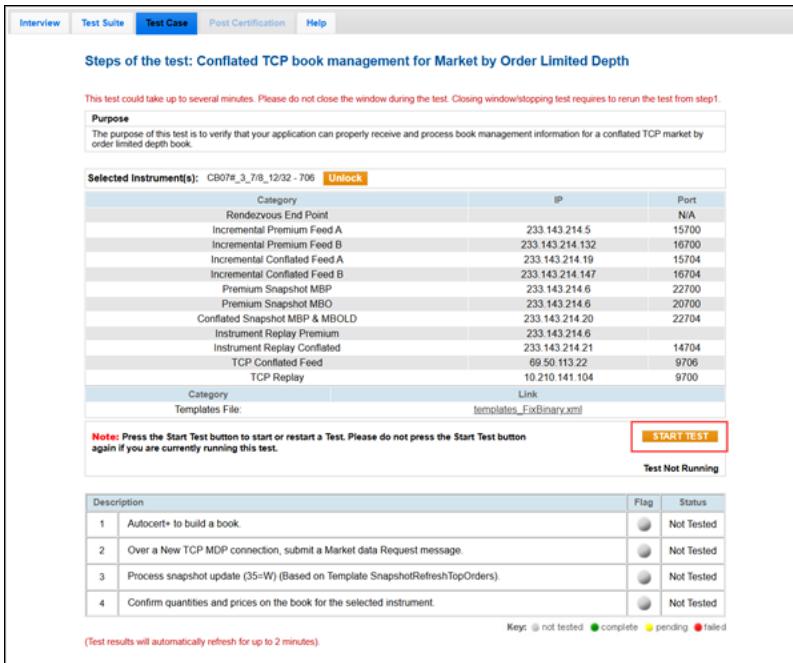


This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

**Purpose**  
The purpose of this test is to verify that your application can properly receive and process book management information for a conflated TCP market by order limited depth book.

Instrument(s):

2. Select **START TEST**.



This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

**Purpose**  
The purpose of this test is to verify that your application can properly receive and process book management information for a conflated TCP market by order limited depth book.

**Selected Instrument(s):** CB07#\_3\_7/8\_12/32 - 706

Category	IP	Port
Rendezvous End Point		N/A
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confiated Feed A	233.143.214.19	15704
Incremental Confiated Feed B	233.143.214.147	16704
Premium Snapshot MBP	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confiated Snapshot MBP & MBOLD	233.143.214.20	22704
Instrument Replay Premium	233.143.214.6	
Instrument Replay Confiated	233.143.214.21	14704
TCP Confiated Feed	69.50.112.22	9706
TCP Replay	10.210.141.104	9700

Category:

**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 Autocert+ to build a book.	<input type="radio"/>	Not Tested
2 Over a New TCP MDP connection, submit a Market data Request message.	<input type="radio"/>	Not Tested
3 Process snapshot update (35=W) (Based on Template SnapshotRefreshTopOrders).	<input type="radio"/>	Not Tested
4 Confirm quantities and prices on the book for the selected instrument.	<input type="radio"/>	Not Tested

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

**Note:** Do not select START TEST while a test is running unless instructed to do so. Restarting a test deletes the current test results.

3. Autocert+ to build a 5-level market depth book for the selected instrument with price precision up to 9 decimal points.
4. Over a new TCP MDP connection, submit a [Market Data Request](#) message.
5. Process [snapshot update \(35=W\)](#) (Based on Template SnapshotRefreshTopOrders).
6. Confirm quantities and prices up to 5 levels of depth on the book for the selected instrument.

# Conflated TCP Book Management for Market By Price

The purpose of this test is to verify that your application can properly receive and process book management information for a conflated TCP Market By Price book.

This test case is mandatory if you selected “Conflated TCP Market By Price (MBP)” for the interview question “For CME MDP TCP feed, which of the following book structures does your application support?”.

## ► To run the test:

1. On the **Test Case** tab, use the Instrument(s) drop down menu to choose an instrument and channel and click **Select**.

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose  
The purpose of this test is to verify that your application can properly receive and process book management information for a conflated TCP market by price book.

Instrument(s):

2. Select **START TEST**.

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose  
The purpose of this test is to verify that your application can properly receive and process book management information for a conflated TCP market by price book.

Selected Instrument(s): CB07e\_3\_78\_12/32 - 706

Category	IP	Port
Rendezvous End Point	233.143.214.5	15700
Incremental Premium Feed A	233.143.214.132	16700
Incremental Premium Feed B	233.143.214.19	15704
Incremental Confiated Feed A	233.143.214.147	16704
Incremental Confiated Feed B	233.143.214.6	22700
Premium Snapshot MBP	233.143.214.6	20700
Premium Snapshot MBO	233.143.214.20	22704
Confiated Snapshot MBP & MBO	233.143.214.6	
Instrument Replay Premium	233.143.214.21	14704
Instrument Replay Confiated	69.50.113.22	9706
TCP Confiated Feed	10.210.141.104	9700
TCP Replay		

Category  
Templates File: [templates\\_FixBinary.xml](#)

**Note:** Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.

Test Not Running

Description	Flag	Status
1 Autocert+ to build a book.	<input type="radio"/>	Not Tested
2 Over a new TCP MDP connection, submit a Market data Request message.	<input type="radio"/>	Not Tested
3 Receive Snapshot Full Refresh message.	<input type="radio"/>	Not Tested
4 Confirm quantities and prices on the book for the selected instrument.	<input type="radio"/>	Not Tested

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

**Note:** Do not select START TEST while a test is running unless instructed to do so. Restarting a test deletes the current test results.

3. Autocert+ to build a 5-level market depth book for the selected instrument with price precision up to 9 decimal points.
4. Over a new TCP MDP connection, submit a [Market Data Request](#) message.
5. Receive a [Snapshot Full Refresh](#) message.
6. Confirm quantities and prices up to 5 levels of depth on the book for the selected instrument.

# Trade Summary Message for Conflated TCP Market Data Group (Snapshot Only)

The purpose of this test is to verify that your application can properly receive and process trade summary message. This test case is mandatory if you selected "Snapshot only" in the interview question, "How does your system subscribe to Market Data Requests?"

## ► To run the test:

1. On the **Test Case** tab, use the Instrument(s) drop down menu to choose an instrument and channel and click **Select**.

2. Select **START TEST**.

**Note:** Do not select START TEST while a test is running unless instructed to do so. Restarting a test deletes the current test results.

3. AutoCert creates trading activity to generate a trade in the locked instrument.
4. Over the TCP MDP Gateway connection, submit a [Market Data Request Message \(Snapshot only\)](#) to receive MDEntryType=2.

# Trade Summary Message for Conflated TCP Market Data Group (Snapshot and Updates)

The purpose of this test is to verify that your application can properly receive and process a trade summary message. This test case is mandatory if you selected "Snapshot+Updates" in the interview question, "How does your system subscribe to Market Data Requests?"

## ► To run the test:

1. On the **Test Case** tab, use the Instrument(s) drop down menu to choose an instrument and channel and click **Select**.

Steps of the test: Trade Summary Message for Conflated TCP Market Data Group (Snapshot and Updates)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose  
The purpose of this test is to verify that your application can properly receive and process trade summary message.

Instrument(s):

Description	Flag	Status
1 Over the TCP MDP GW connection having an active subscription to MarketDataRequest, a market data incremental refresh is sent with MDEntryType=2 (trade). After you receive the trades, please validate the following values below from the updates.		Not Tested

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

2. Select **START TEST**.

Steps of the test: Trade Summary Message for Conflated TCP Market Data Group (Snapshot and Updates)

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step 1.

Purpose  
The purpose of this test is to verify that your application can properly receive and process trade summary message.

Selected Instrument(s): CB07e\_3\_78\_12/32 - 706

Category	IP	Port
Rendezvous End Point		N/A
Incremental Premium Feed A	233.143.214.5	15700
Incremental Premium Feed B	233.143.214.132	16700
Incremental Confated Feed A	233.143.214.19	15704
Incremental Confated Feed B	233.143.214.147	16704
Premium Snapshot MBD	233.143.214.6	22700
Premium Snapshot MBO	233.143.214.6	20700
Confated Snapshot MBD & MBO LD	233.143.214.20	22704
Instrument Replay Premium	233.143.214.6	
Instrument Replay Confated	233.143.214.21	14704
TCP Confated Feed	69.50.113.22	9706
TCP Replay	10.210.141.104	9700

Category  
Templates File: templates\_FixBinary.xml

**Note:** Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.

Test Not Running

Description	Flag	Status
1 Over the TCP MDP GW connection having an active subscription to MarketDataRequest, a market data incremental refresh is sent with MDEntryType=2 (trade). After you receive the trades, please validate the following values below from the updates.		Not Tested

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

**Note:** Do not select START TEST while a test is running unless instructed to do so. Restarting a test deletes the current test results.

3. Over the TCP MDP Gateway connection having an active subscription to **MarketDataRequest**, a market data incremental refresh is sent with MDEntryType=2 (trade). After you receive the trades, please validate the following values from the updates: Snapshot and updates (Tag 263=1).