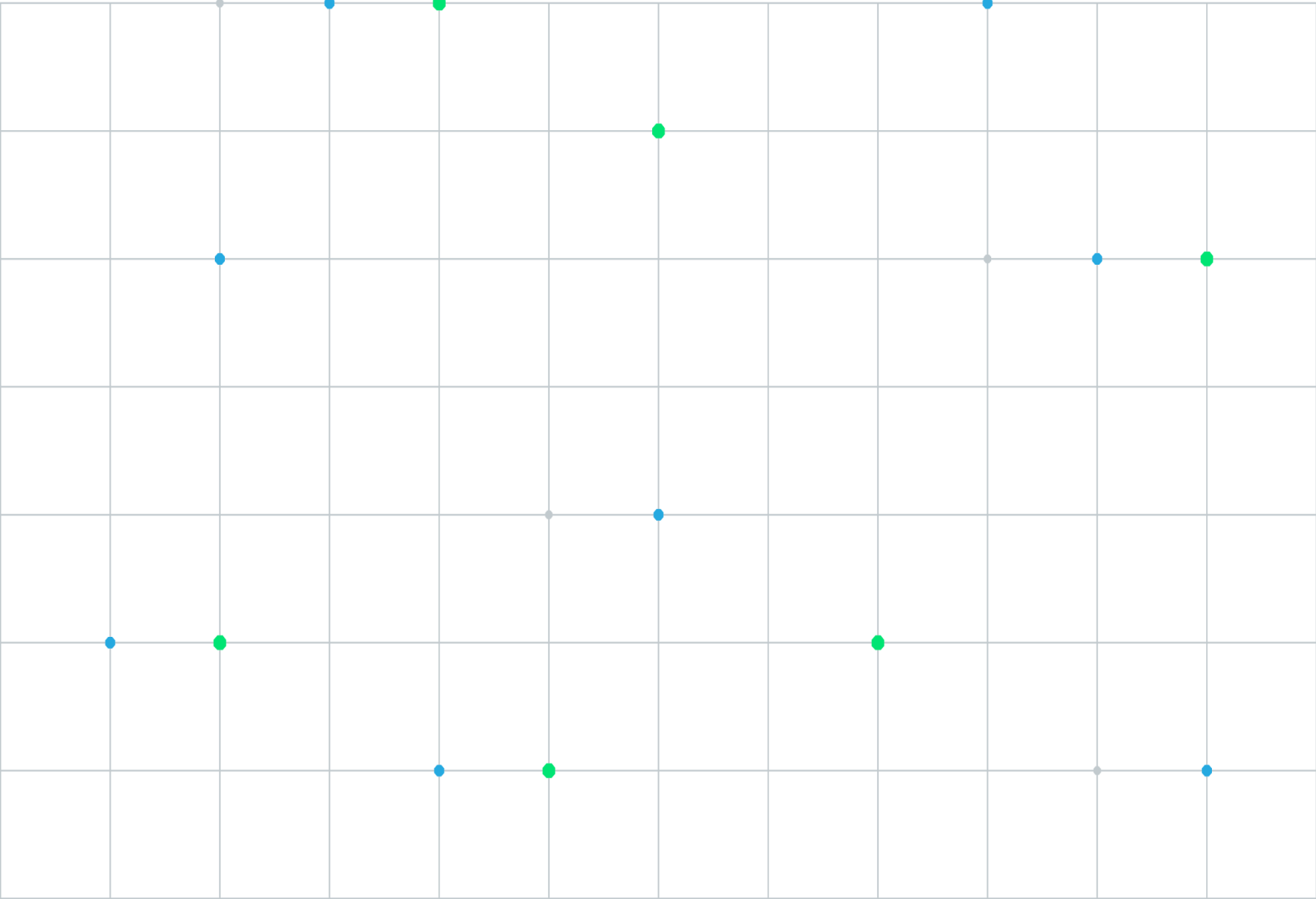# AutoCert+ CME STP
User Manual

July 17, 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 All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT and NYMEX rules.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.

Table of Contents

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+ CME STP test suite.

▷ **To run and navigate AutoCert+:**

1. Log into the automated certification tool.

2. Review general AutoCert+ test suite navigation and general interview information

3. Navigate to the AutoCert+ CME STP test suite.

a. Select a **Company Name**.

b. For **Market**, select *Futures & Options*.

c. For **Purpose**, select *CME STP*.

d. Select an **Application System**. Use the refresh ( ) button to update the list to include recently created Application Systems.

e. For **Test Suite**, select *CME STP*.

4. Complete the Interview for this test suite.

5. Complete applicable test cases.

6. Complete the certification process from the Post Certification tab.

What's New

The list below illustrates the updates made to the AutoCert+ CME STP Help system.

Date	Topic	Description
July 17, 2025	• Failover for Request Type of Subscription with Start Time • Failover Using Query Request • Interview	Added supplemental CME STP Failover tests to main test suite and updated Interview.
April 29, 2025	• Subscription Requests for FX Link Trades • Query Requests for Historic Trades including FX Link	Added subscription and query tests for FX Link trades.
October 20, 2022	Format	Website and PDF format changes only.
April 29, 2022	Interview	Updated screenshot.
September 26, 2019	Interview	Updated screenshot.
	Subscription Requests Subscription Requests for Post Trade Events Query Requests	Updated screenshots and steps.
February 5, 2019		Initial release.

Interview

The interview consists of a series of questions about your application. Based on your responses, certain tests are mandatory and others are optional.

You must complete the pre-certification interview before running the tests.

> ⓘ **Note:** Brokered trades, including Broker Fee's (commissions data), flow through the ClearPort venue for retrieval in CME STP, enabling Clearing Firms to see the broker fees on their trade capture reports. To include tests with brokered trade data in the test suite, select 'ClearPort' in response to the interview question, "What venues does your application support? Select one or more:" Detailed information on broker fee retrieval in CME STP is available [here](#).

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

Certification Tests

The AutoCert+ CME STP certification tests consist of the following:

- Subscription Requests
- Subscription Requests for FX Link Trades
- Subscription Requests for Post Trade Events
- Query Requests
- Query Request for Historic Trades including FX Link
- Failover for Request Type of Subscription with Start Time
- Failover Using Query Request

Subscription Requests

The Subscription Request tests verify that your application can request and process STP messages that are sent on a real-time basis.

> ⓘ **Note:** Brokered trades, including Broker Fee's (commissions data), flow through the ClearPort venue for retrieval in CME STP, enabling Clearing Firms to see the broker fees on their trade capture reports. To include tests with brokered trade data in the test suite, select 'ClearPort' in response to the interview question, "What venues does your application support? Select one or more:" Detailed information on broker fee retrieval in CME STP is available here.

Example Subscription Request Test

> ⓘ **Note:** The example test procedure below is for an unfiltered subscription request for CPC trades and may not appear in your test suite. The tests included in the test suite will depend on the answers you provided in the Interview.

Steps of the test: Unfiltered Subscription Request for CPC Trades - Trading Firm

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

The purpose of this test is to verify that your application can request and process STP messages that are sent in a real time basis.

Selected Contract : CBN0 **Unlock**

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	Send an initial subscription request (unfiltered)	🟢	Complete
2	Receive a batch file	🟢	Complete
3	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
4	Receive a Trade and Confirm Product Code (ID), Trade Quantity (LastQty) and Trade Price (LastPx) from first Trade Capture Report	🟢	Complete
5	Send a continuous subscription request	🟢	Complete
6	Receive an empty batch	🟢	Complete
7	Send a continuous subscription request	🟢	Complete
8	Receive an empty batch	🟢	Complete

Key: ⚪ not tested 🟢 complete 🟡 pending 🔴 failed

REFRESH

▶ **To run the Unfiltered Subscription Request for CPC Trades test:**

1. Click **START TEST** to begin.

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

2. Send an initial subscription request (unfiltered).

3. Receive a batch file.

4. Send a continuous subscription request and confirm if polling is greater than 3 seconds.

5. Receive a Trade and confirm the Product Code (ID), Trade Quantity (LastQty) and Trade Price (LastPx) from the first Trade Capture Report.

| 4 | Receive a Trade and Confirm Product Code (ID), Trade Quantity (LastQty) and Trade Price (LastPx) from first Trade Capture Report

Product Code (ID) : [   ]

Trade Quantity (LastQty) : [   ]

Trade Price (LastPx) : [   ]

Submit | 🟡 | Pending |

6. Send a continuous subscription request.

7. Receive an empty batch.

8. Send a continuous subscription request.

9. Receive an empty batch.

Subscription Requests for Post Trade Events

The Subscription Request for Post Trade Events tests verify that your application can properly process post trade events that occur when you have already received your STP messages.

> ⓘ **Note:** Brokered trades, including Broker Fee's (commissions data), flow through the ClearPort venue for retrieval in CME STP, enabling Clearing Firms to see the broker fees on their trade capture reports. To include tests with brokered trade data in the test suite, select 'ClearPort' in response to the interview question, "What venues does your application support? Select one or more:" Detailed information on broker fee retrieval in CME STP is available here.

Example Subscription Request Test for Post Trade Events

> ⓘ **Note:** The example test procedure below is for a subscription request for CPC trades and may not appear in your test suite. The tests included in the test suite will depend on the answers provided in th Interview.

Selected Contract : ESZ8 [Unlock]

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	Send an initial subscription request	🟢	Complete
2	Receive a batch file	🟢	Complete
3	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
4	Receive a set of trades and Confirm if trade has been voided	🟢	Complete
5	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
6	Receive a set of trades and Confirm if trade has been allocated and the quantity allocated	🟢	Complete
7	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
8	Receive a set of trades and Confirm what the original price was and what the new price due to Transfer Correction	🟢	Complete
9	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
10	Receive a set of trades and Confirm if trade has been voided (Account update away from the firm)	🟢	Complete
11	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
12	Receive a set of trades and Confirm the status of the trade (Trade has been transferred)	🟢	Complete
13	Send a continuous subscription request and confirm if polling is greater than 3 seconds:	🟢	Complete
14	Receive a set of trades and Confirm if trade has been updated to different account with in the same firm	🟢	Complete

Key: ⚪ not tested 🟢 complete 🟡 pending 🔴 failed

[REFRESH]

▷ **To run the Unfiltered Subscription Request for CPC Trades test:**

1. Click **START TEST** to begin.

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

2. Send an initial subscription request.

3. Receive a batch file.

4. Send a continuous subscription request and confirm that polling is greater than 3 seconds.

5. Receive a set of trades and confirm that the trade has been voided.

| 4 | Receive a set of trades and Confirm if trade has been voided
 Transaction Type (TransTyp) : [   ]
 Submit | 🟡 | Pending |

6. Send a continuous subscription request and confirm if polling is greater than 3 seconds.

7. Receive a set of trades and confirm that the trade has been allocated and the quantity allocated.

| 6 | Receive a set of trades and Confirm if trade has been allocated and the quantity allocated
 Trade Quantity (LastQty) : [   ]
 Original Trade Allocation Indicator(AllocInd) : [   ]
 Offset Trade Offset Instruction (OfstInst) : [   ]
 Submit | 🟡 | Pending |

8. Send a continuous subscription request and confirm that polling is greater than 3 seconds.

9. Receive a set of trades and confirm what the original price was and what the new price is due to Transfer Correction.

| 8 | Receive a set of trades and Confirm what the original price was and what the new price due to Transfer Correction
 Original Price : [   ]
 New Price : [   ]
 Submit | 🟡 | Pending |

10. Send a continuous subscription request and confirm if polling is greater than 3 seconds.

11. Receive a set of trades and confirm that the trade has been voided (Account update away from the firm).

| 10 | Receive a set of trades and Confirm if trade has been voided (Account update away from the firm)
 Transaction Type (TransTyp) : [   ]
 Submit | 🟡 | Pending |

12. Send a continuous subscription request and confirm that polling is greater than 3 seconds.

13. Receive a set of trades and confirm the status of the trade (Trade has been transferred).

| 12 | Receive a set of trades and Confirm the status of the trade (Trade has been transferred)
 Offset Trade Side (Side) : [   ]
 Offset Trade Input Source (InptSrc) : [   ]
 Submit | 🟡 | Pending |

14. Send a continuous subscription request and confirm that polling is greater than 3 seconds.

15. Receive a set of trades and confirm that the trade has been updated to a different account within the same firm.

| 14 | Receive a set of trades and Confirm if trade has been updated to different account with in the same firm
 Trade Account : [   ]
 Submit | 🟡 | Pending |

Subscription Request for FX Link Trades

The purpose of this test is to verify that the client system can successfully submit and maintain a Subscription Request while properly processing FX Link Trade Capture Reports.

1. Submit a proper Initial Subscription Request (Unfiltered).

2. Receive a batch file.

3. Submit a continuous subscription request.

4. Receive a Trade Capture Report for an FX Link Trade and confirm Product Code (ID), Product Exchange (Exch) and Security Type (SecTyp) and StrategyLinkID from first Trade Capture Report.

> ⓘ   See also: CME STP for CME FX Link and FX Spot Plus and CME STP FIXML - CME FX Link Messaging.

5. Based on StrategyLinkID from previous step, did you receive both legs of the trade?

6. Submit a continuous subscription request.

7. Receive a batch file.

8. Submit a continuous subscription request.

9. Receive a batch file.

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

Steps of the test: Subscription Request for FX Link Trades

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
The purpose of this test is to verify that the client system can successfully submit and maintain a Subscription Request while properly processing FX Link Trade Capture Reports.

Please assign a Sendercomp ID and make sure a valid instrument is selected to start certifying a test.

Category	Value
AutoCert+ Target URL	https://test/test/test

	Description	Flag	Status
1	Submit a proper Initial Subscription Request (Unfiltered).	⦿	Not Tested
2	Receive a batch file.	⦿	Not Tested
3	Submit a continuous subscription request.	⦿	Not Tested
4	Receive a Trade Capture Report for an FX Link Trade and confirm Product Code (ID), Product Exchange (Exch) and Security Type (SecTyp) and StrategyLinkID from first Trade Capture Report.	⦿	Not Tested
5	Based on StrategyLinkID from previous step, did you receive both legs of the trade?	⦿	Not Tested
6	Submit a continuous subscription request.	⦿	Not Tested
7	Receive a batch file.	⦿	Not Tested
8	Submit a continuous subscription request.	⦿	Not Tested
9	Receive a batch file.	⦿	Not Tested

Key: ⦿ not tested ● complete ● pending ● failed

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

Query Requests

The Query Request tests verify that your application can request and process historical STP messages.

> ⓘ   **Note:** Brokered trades, including Broker Fee's (commissions data), flow through the ClearPort venue for retrieval in CME STP, enabling Clearing Firms to see the broker fees on their trade capture reports. To include tests with brokered trade data in the test suite, select 'ClearPort' in response to the interview question, "What venues does your application support? Select one or more:" Detailed information on broker fee retrieval in CME STP is available [here](#).

Example Query Request Test

> ⓘ   **Note:** The example test procedure below is for an unfiltered query request for CPC trades and may not appear in your test suite. The tests included in the test suite will depend on the answers you provided in the Interview.

▷   **To run the Unfiltered Query Request for CPC Trades test:**

1. Click **START TEST** to begin.

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

2. Send an initial [query request (unfiltered)](#) using the start time value as displayed above.

3. Receive a [batch file](#).

4. Send a continuous query request.

5. Receive a batch file with the rest of the trades and validate the first trade in this batch - Confirm Product Code (ID), Trade Quantity (LastQty) and Trade Price (LastPx) from the first Trade Capture Report.

Query Request for Historic Trades Including FX Link

The purpose of this test is to verify that the client system can successfully submit and maintain a Query Request while properly processing FX Link Trade Capture Reports.

1. Send an initial query request (unfiltered) using start time value as specified.

2. Receive a batch file.

3. Send a continuous query request.

4. Receive a batch file with rest of the trades and validate the first trade in this batch - Confirm Product Code (ID), Product Exchange (Exch) and Security Type (SecTyp) and StrategyLinkID from first Trade Capture Report.

5. Based on StrategyLinkID from previous step, did you receive both legs of the trade?

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

Steps of the test: Query Request for Historic Trades Including FX Link

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
The purpose of this test is to verify that the client system can successfully submit and maintain a Query Request while properly processing FX Link Trade Capture Reports.

Category	Value
AutoCert+ Target URL	https://test/test/test/query

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	Send an initial query request (unfiltered) using start time value as specified.	⚪	Not Tested
2	Receive a batch file.	⚪	Not Tested
3	Send a continuous query request.	⚪	Not Tested
4	Receive a batch file with rest of the trades and validate the first trade in this batch - Confirm Product Code (ID), Product Exchange (Exch) and Security Type (SecTyp) and StrategyLinkID from first Trade Capture Report.	⚪	Not Tested
5	Based on StrategyLinkID from previous step, did you receive both legs of the trade?	⚪	Not Tested

Key: ⚪ not tested 🟢 complete 🟡 pending 🔴 failed

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

Failover for Request Type of Subscription with Start Time

The purpose of this test is to verify the client system can properly handle a failover event using a new subscription with a Start Time as a means of recovery. This includes identifying a failover response, subscribing with a new token, and receiving duplicate trades as part of the recommended failover process (deduping).

This test is mandatory if you selected **Subscription with StartTime for Missed Messages** in the interview question: **When Performing a recovery, which request type 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**.

2. Select **START TEST**.

Selected Instrument(s):	Unlock	
Category	IP	Port
Incremental Feed A		
Incremental Feed B		
Snapshot MBP		
Snapshot MBO		
Instrument Replay		
TCP Replay		
Category	Link	
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.   **START TEST**

Test Not Running

3. Submit a proper initial Unfiltered Subscription Request (ReqType="1", SubReqType="1").

4. Receive an empty batch file (<Batch>).

5. Submit a continuous subscription request (RegTyp="3", SubReqTyp="1").

6. Receive a Trade Capture Report (TransTyp="0", TrdTyp="0"). Validate the Product Code (ID), Trade Quantity (LastQty), and Last Update Time (LastUpdateTm).

7. Submit a continuous subscription request (RegTyp="3" SubReqTyp="1").

8. Receive a TrdCaptRptReqAck message with x-cme-token expiration message and HTTP response status code 406.

9. Submit a proper Initial Subscription Request with a Start Time (StartTm) that is at least one minute prior to the Last Update Time (LastUpdateTm) of the last trade received (ReqType="1", SubReqType="1").

10. Confirm you received a duplicate trade from step 6.

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

Steps of the test: Failover for Request Type of Subscription with Start Time

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

The purpose of this test is to verify the client system can properly handle a failover event using a new subscription with a Start Time as a means of recovery. This includes identifying a response indicating failover, proceeding to subscribe with a new token and being able to handle receiving duplicate trades as part of the failover process (deduping). The recommended approach to handle a failover is documented here.

Selected Instrument(s): CBV6 - 699 Unlock

Category	IP	Port
Incremental Feed A		
Incremental Feed B		
Snapshot MBP		
Snapshot MBO		
Instrument Replay		
TCP Replay		

Category	Link
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.

STOP TEST

Test In Progress

	Description	Flag	Status
1	Submit a proper Initial Unfiltered Subscription Request (ReqTyp=1 SubReqTyp=1).		Not Tested
2	Receive a batch file.		Not Tested
3	Submit a continuous subscription request (ReqTyp=3 SubReqTyp=1).		Not Tested
4	Receive a Trade Capture Report (TransTyp=0 TrdTyp=0).		Not Tested
5	Submit a continuous subscription request (ReqTyp=3 SubReqTyp=1).		Not Tested
6	Receive a TrdCaptRptReqAck message with x-cme-token expiration message and http response status code 406.		Not Tested
7	Submit a proper Initial Subscription Request with a Start Time that is at least one minute prior to the LastUpdateTm of the Last trade received (ReqTyp=1 SubReqTyp=1).		Not Tested
8	Confirm you received a duplicate trade from step 4.		Not Tested

Key: ○ not tested ● complete ● pending ● failed

REFRESH

Failover Using Query Request

The purpose of this test is to verify the client system can properly handle a failover event using a Query for recovery purposes. This includes identifying a failover response, subscribing with a new token, and receiving duplicate trades as part of the failover process (deduping).

This test is mandatory if you selected **Query for Missed Messages** in the interview question: **When Performing a recovery, which request type 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**.

2. Select **START TEST**.

Selected Instrument(s):	Unlock		
Category		IP	Port
Incremental Feed A			
Incremental Feed B			
Snapshot MBP			
Snapshot MBO			
Instrument Replay			
TCP Replay			
Category		Link	
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.   **START TEST**

Test Not Running

3. Submit a proper Initial Unfiltered Query Request using Start Time (ReqType="1" SubReqType="1") .

4. Receive an empty batch file (<Batch>).

5. Submit a continuous subscription request (RegTyp="3", SubReqTyp="1").

6. Receive a Trade Capture Report (TransTyp="0", TrdTyp="0"). Validate the Product Code (ID), Trade Quantity (LastQty), and Last Update Time (LastUpdateTm).

7. Submit a continuous subscription request (RegTyp="3" SubReqTyp="1").

8. Receive a TrdCaptRptReqAck message with x-cme-token expiration message and HTTP response status code 406.

9. Submit a proper Query Request with a Start Time (StartTm) that is at least one minute prior to the Last Update Time (LastUpdateTm) of the last trade received (ReqType="1" SubReqType="0").

10. Confirm you received a duplicate trade from step 6.

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

Steps of the test: Failover for Request Type of Subscription with Query

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

The purpose of this test is to verify the client system can properly handle a failover event using a Query for recovery purposes. This includes identifying a response indicating failover, proceeding to subscribe with a new token and being able to handle receiving duplicate trades as part of the failover process (deduping). The recommended approach to handle a failover is documented here.

Selected Instrument(s): [ ] **Unlock**

Category	IP	Port
Incremental Feed A		
Incremental Feed B		
Snapshot MBP		
Snapshot MBO		
Instrument Replay		
TCP Replay		

Category	Link	
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.

START TEST

Test Not Running

	Description	Flag	Status
1	Submit a proper Initial Unfiltered Query Request using Start time (ReqTyp=1 SubReqTyp=1).	⬤	Not Tested
2	Receive a batch file.	⬤	Not Tested
3	Submit a continuous request (ReqTyp=3 SubReqTyp=1).	⬤	Not Tested
4	Receive a Trade Capture Report (TransTyp=0 TrdTyp=0).	⬤	Not Tested
5	Submit a continuous subscription request (ReqTyp=3 SubReqTyp=1).	⬤	Not Tested
6	Receive a TrdCaptRptReqAck message with x-cme-token expiration message and http response status code 406.	⬤	Not Tested
7	Submit a proper Query Request with a Start Time that is at least one minute prior to the LastUpdateTm of the Last trade received (ReqTyp=1 SubReqTyp=0).	⬤	Not Tested
8	Confirm you received a duplicate trade from step 4.	⬤	Not Tested

Key: ⬤ not tested ⬤ complete ⬤ pending ⬤ failed

REFRESH