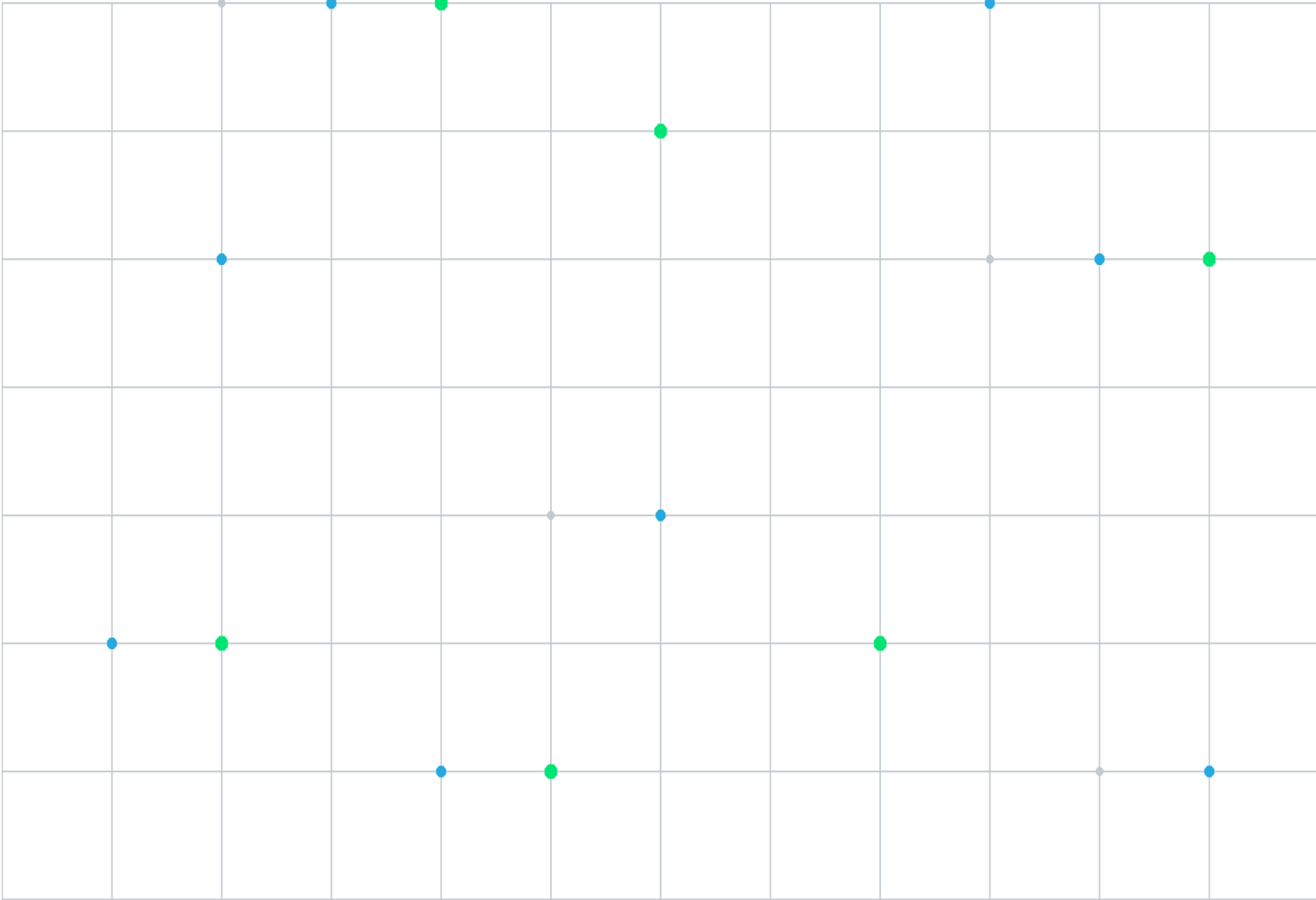


AutoCert+ iLink User Manual

Date: October 9, 2024



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AutoCert+ iLink

User Help System



AutoCert+

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.

[What's New >](#)

Read an introduction to new features and enhancements

[PDF Download >](#)

Open a PDF version of the Help System

[Client Systems Wiki >](#)

Read technical and business information about current CME Group electronic trading platform and trading services

[Other Application Help >](#)

Find the most up to date procedures and videos for CME Group-developed applications and system functionality

[Video >](#)

Watch this video to learn about testing and certifying your system to interface with and validate CME Group core functionality and new functionality

[Customer Center >](#)

Log into a self-managed application that authenticates access to a variety of CME Group applications and services

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 to CME Globex, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

The following apply to each iLink test case:

- The book is clear at the beginning of each test.
- After the instrument is selected, the instrument is locked until the test is completed.
- If you submit an incorrect response to any question in a test case, you must repeat the test case from the beginning.
- For partial or complete fills, assume CME Group creates the appropriate orders in the book.

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

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+ iLink test suite.
 - a. **Tester:** Automatically selected based on the logged in user
 - b. Select a **Company Name**
 - c. **Market:** Futures & Options
 - d. **Purpose:** Order Entry iLink 3
 - e. Select an **Application System**
 - f. **Test Suite:** iLink 3.x
 - g. Select a **SenderComp**, then select **ASSIGN**.

Test cases may require selection of an **instrument**.

| Current Testing Configuration | |
|---|---|
| Tester: | Tom Tester |
| Company Name: | QA |
| Market: | Futures & Options |
| Purpose: | Order Entry iLink 3 |
| Application System: | TEST |
| Test Suite: | iLink 3.x |
| NOTE: This test suite utilizes the NEWRELEASE environment. | |
| Sendercomp: | 123456-Future&Options-iLink-CGW ASSIGN |
| Type: | Automated Trading System |
| Category: | Prop System |
| 1603: | test |
| 1604: | 1 |
| 1605: | 2 |
| Test Suite Status: | |
| Pre-Certification Interview: | Complete |
| Test Suite Status: | Not Tested |

4. Complete the Interview for this test suite.
5. Complete applicable test cases.
 - [Session Layer](#)
 - [Business Layer](#)
 - [Failover](#)
6. Complete the certification process from the [Post Certification](#) tab.

What's New

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

| Date | Topic | Description |
|-------------|--|--|
| 9 Oct 2024 | Mass Quote Protection | updated instructions for consolidated mass quote test |
| 9 Oct 2024 | Mass Quote (1) Buy / Sell, (2) Execution, (3) New Quote Protection | removed due to mass quote protection functionality update |
| 28 Oct 2022 | Format | Website and PDF format changes only. |
| 16 Mar 2022 | Processing Message Gaps of More than 2500 Messages for Mass Quote Systems | Added new topic. |
| | Processing Message Gaps of More than 2500 Messages | Updated screen-shots and step 1. |
| | Mid-Week Connection for Mass Quote Systems (Binding without Initialization) | Updated screenshot, step 5 and 6. |
| 16 Oct 2020 | <ul style="list-style-type: none"> Manual Order Indicator for Manual System (Mass Quote) Manual Order Indicator for ATS System (Mass Quote) Manual Order Indicator for Semi Automated System (Mass Quote) | Added new topics. |
| 08 May 2020 | Processing Rejects | Updated step 5 in screenshots and description. |
| | The Interview | Updated screenshot. |
| 27 Mar 2020 | Session Layer Tests | Updated session layer tests for pre-registration vs on-demand. |
| | Business Layer Tests | Added business layer tests. |
| | Failover Tests | Added failover tests. |
| 20 Feb 2020 | <ul style="list-style-type: none"> Mid-Week Connection (Initialization and Binding) with New UUID for Pre-Registered Format | Updated topics with new test names. |
| | <ul style="list-style-type: none"> Mid-Week Connection for Mass | Added new topics for added tests. |

| Date | Topic | Description |
|-------------|--|-----------------|
| | Quote Systems (Binding without Initialization) for Pre-Registered Format <ul style="list-style-type: none">• Mid-Week Connection (Initialization and Binding) with New UUID for Mass Quote Systems using Pre-Registered Format | |
| 18 Feb 2020 | All | Initial release |

Interview

The interview consists of a series of questions about your trading application and products. You must complete the pre-certification interview before running the test cases.

Warning: In order to perform certification testing for iLink MSGW failover with fault tolerance, you must test during the [New Release Weekly Failover Testing Windows](#).

Note: FOK functionality is not available for Futures and Options.

To complete the interview:

Answer each question and click the " **Complete** " button when finished.

Based on your responses, certain tests are required and others are optional.

| Interview | Test Suite | Test Case | Post Certification | Help |
|--|---|-----------|--------------------|------|
| Which Mid-week connection does your system support? | | | | |
| <input checked="" type="checkbox"/> | Weekly reset using the same UUID (Binding without Initialization) | | | |
| <input checked="" type="checkbox"/> | Mid-week reset using new UUID (Initialization and Binding) | | | |
| Which connection does your system support for iLink MSGW failover? | | | | |
| <input checked="" type="checkbox"/> | Binding without Initialization (using same UUID) | | | |
| <input checked="" type="checkbox"/> | Initialization and Binding (using new UUID) | | | |
| Secure key pairs can expire mid-week. It is important to maintain sequence numbers when rotating keys during mid-week. Will your application support a mid-week key rotation? | | | | |
| <input checked="" type="radio"/> | Yes | | | |
| <input type="radio"/> | No (If No, ensure a proper process is in place to rotate keys ahead of expiration times that land mid-week) | | | |
| How will your system respond to Not Applied message for order messages? | | | | |
| <input checked="" type="checkbox"/> | Send a Sequence Gap Fill message (recommended) | | | |
| <input checked="" type="checkbox"/> | Resend the requested orders (not recommended) | | | |
| Will your system support Fault Tolerance? | | | | |
| <input type="radio"/> | Yes | | | |
| <input checked="" type="radio"/> | No | | | |
| What types of Instruments will your system support? | | | | |
| <input checked="" type="checkbox"/> | Futures | | | |
| <input checked="" type="checkbox"/> | Options | | | |
| What types of Product will your system support? | | | | |
| <input checked="" type="checkbox"/> | Interest Rate | | | |
| <input checked="" type="checkbox"/> | Energy | | | |
| <input checked="" type="checkbox"/> | Equity | | | |
| <input checked="" type="checkbox"/> | FX | | | |
| <input checked="" type="checkbox"/> | Commodity | | | |
| Will your application support Order Entry? | | | | |
| <input checked="" type="radio"/> | Yes | | | |
| <input type="radio"/> | No | | | |
| Will your application support Mass Quote? | | | | |
| <input checked="" type="radio"/> | Yes | | | |
| <input type="radio"/> | No | | | |
| Will your system support Spread instruments? | | | | |
| <input checked="" type="radio"/> | Yes | | | |
| <input type="radio"/> | No | | | |
| Which order types will be submitted by your application? | | | | |
| <input checked="" type="checkbox"/> | Limit Order | | | |
| <input checked="" type="checkbox"/> | Market-Limit Order | | | |
| <input checked="" type="checkbox"/> | Market order with protection | | | |
| <input checked="" type="checkbox"/> | Stop-Limit order (For Futures Instruments Only) | | | |
| <input checked="" type="checkbox"/> | Stop order with protection (For Futures Instruments Only) | | | |
| What order qualifiers will your system support? | | | | |
| <input type="checkbox"/> | Day Order | | | |
| <input type="checkbox"/> | Good Till Cancel | | | |
| <input type="checkbox"/> | Good Till Date | | | |
| <input checked="" type="checkbox"/> | Fill and Kill | | | |
| Will your system support Cancel Replace functionality? | | | | |
| <input checked="" type="radio"/> | Yes | | | |
| <input type="radio"/> | No | | | |

| | |
|---|--------------------|
| Will your system support Cancel Replace without OrderID? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Order Cancel without OrderID? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system use the Cancel Replace with In-Flight-Mitigation (IFM) functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Minimum Quantity functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Maximum Quantity Display functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support GiveUp Orders? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Route-Through functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Which Quote Cancellation functionality will your system support? | |
| <input checked="" type="checkbox"/> | All Quotes |
| <input checked="" type="checkbox"/> | Instruments |
| <input checked="" type="checkbox"/> | Instruments Groups |
| <input checked="" type="checkbox"/> | Quote Set ID |
| Can your system send Mass quote on UDS instruments? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| How will your system send orders? | |
| <input type="radio"/> | Manual |
| <input type="radio"/> | ATS |
| <input checked="" type="radio"/> | Semi Automated |
| Will your system support Cross Order functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support R-Cross Order functionality for Equity contracts? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support R-Cross Order functionality for contracts belonging to a product complex other than Equity? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Cross Order Cancel functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support C-Cross Order functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support UDS | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Can your system create Covered Option instruments? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Can your system create Combo Option instruments? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Can your system create Recursive UDS instruments? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Can your system send orders on UDS instruments? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Does your system support Mass Order Cancel functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |

| | |
|--|------------------------------------|
| Which Mass Order Cancel Functionality does your system support? | |
| <input checked="" type="checkbox"/> | Market Segment ID |
| <input checked="" type="checkbox"/> | Instrument Group |
| <input checked="" type="checkbox"/> | Instrument |
| Does your system support Order Status functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Does your system support Mass Order Status functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Which Mass Order Status Functionality does your system support? | |
| <input checked="" type="checkbox"/> | Market Segment |
| <input checked="" type="checkbox"/> | Instrument Group |
| <input type="checkbox"/> | Instrument |
| Will your system support Quote Request functionality? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Cancel on Behalf? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Cancel on Behalf using Order Cancel Request (MsgType 35=F)? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Will your system support Cancel on Behalf using Order Mass Action Request (MsgType 35=CA)? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Which Cancel on Behalf using Order Mass Action Request functionality does your system support? | |
| <input checked="" type="checkbox"/> | Market Segment ID |
| <input checked="" type="checkbox"/> | Instrument Group |
| <input checked="" type="checkbox"/> | Instrument |
| Will your system support Cancel on Behalf using Quote Cancel without Mass Quote Block/Unblock (Please contact CSET to authorize your SenderCompID to Mass Quote AutoCert+ product group). | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Which Cancel on Behalf using Quote Cancel functionality without Mass Quote Block will your system support? | |
| <input checked="" type="checkbox"/> | All Quotes |
| <input checked="" type="checkbox"/> | Instruments |
| <input checked="" type="checkbox"/> | Instruments Groups |
| <input checked="" type="checkbox"/> | Quote Set ID |
| Will your system support Cancel on Behalf using Quote Cancel with Mass Quote Block/Unblock (Please contact CSET to authorize your SenderCompID to Mass Quote AutoCert+ product group). | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| Which Cancel on Behalf using Quote Cancel functionality with Mass Quote Block will your system support? | |
| <input checked="" type="checkbox"/> | All Quotes |
| <input checked="" type="checkbox"/> | Instruments Groups |
| Please acknowledge that you are aware Cancel on Behalf using Quote Cancel by Instrument and Quote Set with Mass Quote Block will be rejected. | |
| <input checked="" type="radio"/> | Acknowledge |
| <input type="radio"/> | Not Acknowledge |
| Will your system support Order Status functionality for Cancel on Behalf? | |
| <input checked="" type="radio"/> | Yes |
| <input type="radio"/> | No |
| How does your application register Administrative Information? (check all that apply) | |
| <input checked="" type="checkbox"/> | Pre-Registration (Service Gateway) |
| <input checked="" type="checkbox"/> | On-Demand |
| Complete | |

Session Layer Tests

This section contains information on the session layer tests.

Connection Tests

This section contains information on the connection tests.

Primary Gateway Connection Enforcement

The purpose of this test is to verify that your system can support primary gateway enforcement.

Steps of the test: Primary Gateway Connection Enforcement

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 system can support primary gateway enforcement.

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 Over a primary MSGW connection IP, submit a Negotiate/Establish message to segment 99 | | Not Tested |
| 2 Receive and process a Negotiate/Establish Reject message | | Not Tested |
| 3 Over the client application, submit a Negotiate and Establish message on the new segment 99 primary gateway | | Not Tested |
| 4 Receive and process a Establishment Acknowledgment message | | Not Tested |
| 5 Submit a sequence message | | Not Tested |
| 6 Receive and process a sequence message | | Not Tested |
| 7 Submit a Terminate message | | Not Tested |
| 8 Receive and process a Terminate message. The selected session will revert to the previous primary gateway | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Primary Gateway Connection Enforcement test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.



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

3. Over a primary MSGW connection IP, submit a [Negotiate/Establish](#) message to segment 99.
4. Receive and process a [Negotiate Reject/Establish Reject](#) message.
5. Over the client application, submit a Negotiate and Establish message on the new segment 99 primary gateway.
6. Receive and process an [Establishment Acknowledgment](#) message.
7. Submit a [Sequence](#) message.
8. Receive and process a [Sequence](#) message.
9. Submit a [Terminate](#) message.
10. Receive and process a [Terminate](#) message. The selected session will revert to the previous primary gateway.

Beginning of Week Logon

The purpose of this test is to verify that the client system can:

- connect to the CME system at the beginning of the week
- adjust the inbound and outbound sequence numbers as needed
- pick a globally unique UUID for each FIXP session

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Steps of the test: Beginning of Week Logon

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

Purpose
The purpose of this test is to verify that the client system can connect to the CME system at the beginning of the week and be able to adjust the inbound and outbound sequence numbers as needed as well as pick a globally unique UUID for each FIX session.

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 Over an iLink connection, submit a Negotiate message . | | Not Tested |
| 2 Receive and process a Negotiate Response message | | Not Tested |
| 3 Submit an Establish message to bind connection | | Not Tested |
| 4 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 5 Submit a sequence message | | Not Tested |
| 6 Receive and process a sequence message | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

▶ To run a Beginning of Week Logon test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over an iLink connection, submit a [Negotiate](#) message.
4. Receive and process a [Negotiate Response](#) message.
5. Submit an [Establish](#) message to bind connection.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
7. Submit a [Sequence](#) message.
8. Receive and process a Sequence message.

Beginning of Week Connection with GT Orders

The purpose of this test is to verify that the client system can download a fill that is generated for the GT order in the current week before Start of Week Initialization.

On-Demand Format Only

Steps of the test: Beginning of Week Connection with GT 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
The purpose of this test is to verify that the client system can download a fill that is generated for the GT order in the current week before Start of Week Initialization.

Selected Contract : 1GLBN0,1GLBV0,1GLBN0-1GLBV0 -644 **Unlock**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.125 | 11644 |
| Incremental Feed B | 224.0.25.101 | 11744 |
| Snapshot MBP | 224.0.28.79 | 19644 |
| Snapshot MBO | 224.0.25.254 | 20644 |
| Instrument Replay | 224.0.28.125 | 16644 |

| Category | Link |
|---------------------|-------------------------|
| Templates File: | templates_FixBinary.xml |
| Configuration File: | config.xml |

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

| Description | Flag | Status |
|--|------|------------|
| 1 Over a MSGV segment 99 connection, submit a Limit GT Order for the selected outright instrument with a quantity greater than 1 (This is to simulate a GT order is entered on the previous week). | | Not Tested |
| 2 Start of Week Initialization. CME reset its sequence numbers to 1 and reset Pre-registered administrative information in the Service Gateway for beginning of week simulation. Submit a Negotiate message. | | Not Tested |
| 3 Receive and process a Negotiate Response message. | | Not Tested |
| 4 Submit an Establish message to bind connection. | | Not Tested |
| 5 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 6 Submit a Retransmit Request message for the undelivered Execution Report on the GT order. | | Not Tested |
| 7 Receive and process a Retransmission message for the undelivered Execution Report on the GT order. | | Not Tested |
| 8 Submit a sequence message. | | Not Tested |
| 9 Receive and process a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Beginning of Week Connection with GT Orders for On-Demand Format test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over a MSGW segment 99 connection, submit a [Limit GT Order](#) for the selected outright instrument with a quantity greater than 1 (This is to simulate a GT order entered the previous week).
4. Start of Week Initialization: CME resets sequence numbers to 1 and resets pre-registered administrative information in the Service Gateway for beginning of week simulation. Submit a [Negotiate](#) message.
5. Receive and process a [Negotiate Response](#) message.
6. Submit an [Establish](#) message to bind connection.
7. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
8. Submit a [Retransmit Request](#) message for the undelivered Execution Report on the GT order.
9. Select **Yes** or **No** to indicate whether your system received and processed the [Retransmission](#) message for the undelivered Execution Report on the GT order.
10. Submit a [Sequence](#) message.
11. Receive and process a Sequence message.

Mid-Week Connection (Binding without Initialization)

The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and adjust the inbound and outbound sequence numbers as needed.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Mid week Connection (Binding without Initialization) 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
The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Selected Contract: 0ZWK1.0ZWN1.0ZWK1.0ZWN1 -659 **Unlock**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBO | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.254 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

| Category | Link |
|---------------------|-------------------------|
| Templates File: | templates_FixBinary.xml |
| Configuration File: | config.xml |

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

| Description | Flag | Status |
|---|------|------------|
| 1 Over the MSGIW connection, On segment 99 submit two separate Limit Day Orders for the selected outright instrument | | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement message and then Terminate the session | | Not Tested |
| 3 Over the client application, submit an Establish message (This is to simulate Binding without Initialization, therefore using the same UUID on step 1 to Establish) | | Not Tested |
| 4 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 5 Submit a sequence message. | | Not Tested |
| 6 Receive and process a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

▶ To run a Mid-Week Connection (Binding without Initialization) test:

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

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

4. Over the MSGW connection, on segment 99 submit two separate [Limit Day Orders](#) for a selected outright instrument.
5. Receive and process an [Execution Report - New Order](#) message and then [Terminate](#) the session.
6. Over the client application, submit an [Establish](#) message using the same UUID from step 1 to simulate Binding without Initialization.
7. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.

Mid-Week Connection (Initialization and Binding) with New UUID

The purpose of this test is to verify that the client system can:

- recover undelivered business messages from the CME system during the mid-week initialization and binding
- adjust the inbound and outbound sequence numbers as needed

Pre-Registered or On-Demand Format



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

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

Steps of the test: Mid week Connection (Initialization and Binding) with New UUID 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
The purpose of this test is to verify that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Selected Contract : 065H2.065Z1.065H2.065Z1-640 [Unlock](#)

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category Link
Templates File: [templates_FuBinary.xml](#)
Configuration File: [confFu.xml](#)

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. [START TEST](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over the MSGW connection, On segment 99 submit one Limit Day Orders for the selected outright instrument | | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement/Fill message and Terminate the session. | | Not Tested |
| 3 On the same segment 99, submit a Negotiate message with a new UUID. | | Not Tested |
| 4 Receive and process a Negotiate Response message. | | Not Tested |
| 5 Submit an Establish message to bind connection. | | Not Tested |
| 6 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 7 Submit a Retransmit Request message for the undelivered Execution Report. | | Not Tested |
| 8 Receive and process a Retransmission message for the undelivered Execution Report. | | Not Tested |
| 9 Submit a sequence message. | | Not Tested |
| 10 Receive and process a sequence message. | | Not Tested |

Key: not tested complete pending failed

[REFRESH](#)



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



To run a Mid-Week Connection (Initialization and Binding) with New UUID test:

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



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

4. Over the MSGW connection, on segment 99 submit one [Limit Day Order](#) for a selected outright instrument
5. Receive and process an [Execution Report - New Order](#) message and [Terminate](#) the session
6. On the same segment 99, submit a [Negotiate](#) message with a new UUID.
7. Receive and process a [Negotiate Response](#) message.

8. Submit an [Establish](#) message to bind connection.
9. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
10. Submit a [Retransmit Request](#) message for the undelivered Execution Report.
11. Select **Yes** or **No** to indicate whether your system received and processed the [Retransmission](#) message for the undelivered Execution Report.
12. Submit a [Sequence](#) message.
13. Receive and process a Sequence message.

Mid-Week Connection for Mass Quote Systems (Binding without Initialization)

The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and adjust the inbound and outbound sequence numbers as needed.

Pre-Registered or On-Demand Format

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

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Steps of the test: Mid-week Connection for Mass Quote Systems (Binding without Initialization 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
The purpose of this test is to verify that the client system can connect to the CME system during the Mid-Week Binding without Initialization and be able to adjust the inbound and outbound sequence numbers as needed.

Instrument(s): **Select**

| Description | Flag | Status |
|---|------|------------|
| 1 Over the MSGW connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5. | | Not Tested |
| 2 Receive and process a Mass Quote Acknowledgement message and then Terminate the session. | | Not Tested |
| 3 Over the client application, submit an Establish message (This is to simulate Binding without Initialization, therefore using the same UUID on step 1 to Establish) | | Not Tested |
| 4 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 5 Submit a Retransmit Request message for the undelivered Execution Report, receive and process retransmission message. Then Submit a sequence message. | | Not Tested |
| 6 Receive and process a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Mid-Week Connection for Mass Quote Systems (Binding without Initialization) test:

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

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

4. Over the MSGW connection, submit a two-sided [Mass Quote \(35=i\)](#) message having a quantity (tag →134-BidSize / →135-OfferSize) greater than 5.
5. Receive and process a [Mass Quote Acknowledgment](#) message and then [Terminate](#) the session.
6. Over the client application, submit an [Establish](#) message. (This is to simulate Binding without Initialization; therefore, it uses the same UUID on step 1 to Establish.)
7. Receive and process a [Establishment Acknowledgment](#) message.
8. Submit a [Retransmit Request](#) message for the undelivered Execution Report, receive and process a [Retransmission](#) message. Then submit a [Sequence](#) message.
9. Receive and process a Sequence message.

Mid-Week Connection (Initialization and Binding) with New UUID for Mass Quote Systems

The purpose of this test is to verify that the client system can:

- recover undelivered business messages from the CME system during the mid-week initialization and binding
- adjust the inbound and outbound sequence numbers as needed

Pre-Registered and On-Demand Format

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

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

Steps of the test: Mid-week Connection (Initialization and Binding) with New UUID for Mass Quote Systems using 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
The purpose of this test is to verify that the client system can recover undelivered business message from CME system during the Mid-Week Initialization and Binding and be able to adjust the inbound and outbound sequence numbers as needed.

Selected Contract : Unlock

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

Category: Link: [templates_FixBinary.xml](#)
 Templates File: Configuration File: [config.xml](#)

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

| Description | Flag | Status |
|--|------|------------|
| 1 Over the MSGW connection, submit a two-sided Mass Quote (35=i) message having a quantity greater than 5. | ● | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement/Fill message and Terminate the session. | ● | Not Tested |
| 3 On the same segment 99, submit a Negotiate message with a new UUID. | ● | Not Tested |
| 4 Receive and process a Negotiate Response message. | ● | Not Tested |
| 5 Submit an Establish message to bind connection. | ● | Not Tested |
| 6 Receive and process a Establishment Acknowledgment message. | ● | Not Tested |
| 7 Submit a Retransmit Request message for the undelivered Execution Report. | ● | Not Tested |
| 8 Receive and process a Retransmission message for the undelivered Execution Report. | ● | Not Tested |
| 9 Submit a sequence message . | ● | Not Tested |
| 10 Receive and process a sequence message. | ● | Not Tested |

Key: ● not tested ● complete ● pending ● failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

▶ **To run a Mid-Week Connection (Initialization and Binding) with New UUID for Mass Quote Systems test:**

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

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

4. Over the MSGW connection, submit a two-sided [Mass Quote \(35=i\)](#) message having a quantity greater than 5
5. Receive and process an [Execution Report - New Order](#) message and [Terminate](#) the session
6. On the same segment 99, submit a [Negotiate](#) message with a new UUID.
7. Receive and process a [Negotiate Response](#) message.
8. Submit an [Establish](#) message to bind connection.
9. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
10. Submit a [Retransmit Request](#) message for the undelivered Execution Report.
11. Select **Yes** or **No** to indicate whether your system received and processed the [Retransmission](#) message for the undelivered Execution Report.
12. Submit a [Sequence](#) message.
13. Receive and process a Sequence message.

Mid-Week Key Rotation (MSGW)

The purpose of this test is to verify that the client system can properly logon or Negotiate to the CME system using the security enhancement functionality with key rotation.

 **Note:** You will need two valid keys to complete this test.

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Steps of the test: Mid Week Key Rotation (MSGW)

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 properly logon or Negotiate to the CME system using the security enhancement functionality with key rotation. You will need two valid keys to complete this test.

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 Over the MSGW connection, on segment 99 logon using the first secure key pair. | | Not Tested |
| 2 Submit a sequence message. | | Not Tested |
| 3 Receive and process a sequence message. | | Not Tested |
| 4 Submit a Terminate message. | | Not Tested |
| 5 Receive and process a Terminate message. | | Not Tested |
| 6 Over the MSGW connection again, on segment 99 logon using a different set of secure key pairs other than the ones used in. | | Not Tested |
| 7 Submit a sequence message. | | Not Tested |
| 8 Receive and process a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

 **Note:** If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

 **To complete the Mid-Week Key Rotation (MSGW) test:**

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.



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

3. Over the MSGW connection, on segment 99 [logon](#) using the first [secure key pair](#).
4. Submit a [Sequence](#) message.
5. Receive and process a Sequence message.
6. Submit a [Terminate](#) message.
7. Receive and process a Terminate message.
8. Over the MSGW connection again, on segment 99, logon using a different set of secure key pairs other than the ones used in step 1.
9. Submit a Sequence message.
10. Receive and process a Sequence message.

Re-Setting UUID

The purpose of this test is to verify that, in the event of customer application failure, the application system can reset the UUID intra-session on the same trading day to force synchronization of sequence numbers to and from the exchange.

Note: Re-Negotiate with a new UUID should be used only when the customer is unable to re-sync out-of-sync sequence numbers (required).

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

Steps of the test: Re-Setting UUID

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 in the event of customer application failure, it may be necessary to reset the UUID intra-session on the same trading day to force synchronization of sequence numbers to and from the exchange. Re-Negotiate with a new UUID should be used only when Customer is unable to re-sync out-of-sync sequence numbers (required).

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 Over the MSGW connection, on segment 99 submit an Establish message. | | Not Tested |
| 2 Receive and process a Terminate message. | | Not Tested |
| 3 On the same segment 99, submit a Negotiate message with a new UUID. | | Not Tested |
| 4 Receive and process a Negotiate Response message. | | Not Tested |
| 5 Submit an Establish message to bind connection. | | Not Tested |
| 6 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 7 Submit a sequence message. | | Not Tested |
| 8 Receive and process a sequence message. | | Not Tested |

REFRESH

Key: not tested complete pending failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Re-Setting UUID test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over the MSGW connection, on segment 99, submit an [Establish](#) message.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Terminate](#) message.
5. On the same segment 99, submit a [Negotiate](#) message with a new UUID.
6. Receive and process a [Negotiate Response](#) message.
7. Submit an Establish message to bind connection.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
9. Submit a [Sequence](#) message.
10. Receive and process a Sequence message.

Verify Sequence Warning KeepAliveInterval Lapsing Procedure/Methodology

The purpose of this test is to verify that the client system reacts correctly in the case of an interruption of communication with CME.

The screenshot shows the 'Test Case' tab in the AutoCert+ iLink interface. The title is 'Steps of the test: Verify Sequence Warning KeepAliveInterval Lapsing Procedure/Methodology'. 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 step1.' The 'Purpose' section states: 'The purpose of this test is to verify that the client system reacts correctly in case of an interruption of communication with CME.' 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.' There is a 'START TEST' button. Below is a table with 3 steps:

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a Sequence message . | | Not Tested |
| 2 Submit another sequence message due to KeepAliveInterval (test request) has been lapsed. | | Not Tested |
| 3 Submit a Terminate message. | | Not Tested |

At the bottom, there is a 'REFRESH' button and a key: not tested complete pending failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Verify Sequence Warning KeepAliveInterval Lapsing Procedure/Methodology test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over an iLink connection, submit a [Sequence](#) message.
4. Submit another Sequence message due to the KeepAliveInterval (test request) lapsing.
5. Submit a [Terminate](#) message.

Warning: This test creates a sequence number gap that could interfere with the logon process of your next test.

Message Gap Tests

This section contains information on the message gap tests.

Processing Message Gaps of More than 2500 Messages

The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

- [Pre-Registered Format](#)
- [On-Demand Format](#)

Pre-Registered Format

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Steps of the test: Processing Message Gaps of More than 2500 Messages 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
The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Instrument(s):
Select Instrument(s) - Channel
Select

| Description | Flag | Status |
|--|------|------------|
| 1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 Limit Order Messages using same price with a quantity of 850. | | Not Tested |
| 2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill message and detect sequence gap. | | Not Tested |
| 3 Submit Retransmit Request messages to obtain all messages. | | Not Tested |
| 4 Receive and process Execution Report - Fill messages. | | Not Tested |
| 5 Submit a sequence message . | | Not Tested |
| 6 Receive and process a sequence message | | Not Tested |
| 7 Submit a sequence message . | | Not Tested |

Key: not tested complete pending failed

REFRESH

▶ To run a Processing Message Gaps of More than 2500 Messages for Pre-Registered Format test:

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

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

4. Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 [Limit Order](#) messages using the same price with a quantity of 850.
5. Receive and process an [Execution Report - New Order](#) and [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message and detect a sequence gap.
6. Submit a [Retransmit Request](#) message to obtain all messages.
7. Receive and process an [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.
10. Submit a Sequence message.

On-Demand Format

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Steps of the test: Processing Message Gaps of More than 2500 Messages 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
The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Instrument(s):
Select Instrument(s) - Channel
Select

| Description | Flag | Status |
|--|------|------------|
| 1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 Limit Order Messages using same price with a quantity of 425. | | Not Tested |
| 2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill message and detect sequence gap. | | Not Tested |
| 3 Submit Retransmit Request messages to obtain all messages. | | Not Tested |
| 4 Receive and process Execution Report - Fill messages. | | Not Tested |
| 5 Submit a sequence message . | | Not Tested |
| 6 Receive and process a sequence message | | Not Tested |
| 7 Submit a sequence message . | | Not Tested |

Key: not tested complete pending failed

REFRESH

▶ To run a Processing Message Gaps of More than 2500 Messages for On-Demand Format test:

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

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

4. Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 [Limit Order](#) messages using the same price with a quantity of 425.
5. Receive and process an [Execution Report - New Order](#) and [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message and detect a sequence gap.
6. Submit a [Retransmit Request](#) message to obtain all messages.
7. Receive and process an [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.
10. Submit a Sequence message.

Processing Message Gaps of More than 2500 Messages for Mass Quote Systems

The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

- [Pre-Registered Format](#)
- [On-Demand Format](#)

Pre-Registered Format

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Steps of the test: Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using 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
The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Instrument(s): **Select**

| Description | Flag | Status |
|---|------|------------|
| 1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 separate two-sided Mass Quote messages with a quantity of 850. | | Not Tested |
| 2 Receive and process a Mass Quote Acknowledgement and Full Fill message and detect sequence gap. | | Not Tested |
| 3 Submit Retransmit Request messages to obtain all messages. | | Not Tested |
| 4 Receive and process Execution Report - Fill messages. | | Not Tested |
| 5 Submit a sequence message . | | Not Tested |
| 6 Receive and process a sequence message | | Not Tested |
| 7 Submit a sequence message . | | Not Tested |

Key: not tested complete pending failed

REFRESH

To run a Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using Pre-Registered Format test:

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



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

4. Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 separate two-sided [Mass Quote](#) messages with a quantity of 850
5. Receive and process a [Mass Quote Acknowledgment](#) and [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message and detect a sequence gap
6. Submit a [Retransmit Request](#) message to obtain all messages.
7. Receive and process an [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.
10. Submit a Sequence message.

On-Demand Format

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Help

Steps of the test: Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using 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
The purpose of this test is to verify that the client system does not enter an infinite resend loop when facing an inbound sequence number gap greater than the maximum of 2500 messages.

Instrument(s):
Select Instrument(s) - Channel
Select

| Description | Flag | Status |
|---|------|------------|
| 1 Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 separate two-sided Mass Quote messages with a quantity of 425. | | Not Tested |
| 2 Receive and process a Mass Quote Acknowledgement and Full Fill message and detect sequence gap. | | Not Tested |
| 3 Submit Retransmit Request messages to obtain all messages. | | Not Tested |
| 4 Receive and process Execution Report - Fill messages. | | Not Tested |
| 5 Submit a sequence message . | | Not Tested |
| 6 Receive and process a sequence message | | Not Tested |
| 7 Submit a sequence message . | | Not Tested |

Key: not tested complete pending failed

REFRESH

To run a Processing Message Gaps of More than 2500 Messages for Mass Quote Systems using On-Demand Format test:

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

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

4. Please set your KeepAliveInterval to a minimum of 30 seconds when taking this test. Over an iLink connection, submit 3 separate two-sided [Mass Quote](#) messages with a quantity of 425.
5. Receive and process a [Mass Quote Acknowledgment](#) and [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message and detect a sequence gap
6. Submit a [Retransmit Request](#) message to obtain all messages.
7. Receive and process an [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.
10. Submit a Sequence message.

Receiving and Processing Multiple Gaps

The purpose of this test is to verify that the client system can process newly detected gaps in response to a [Retransmit Request](#).

Pre-Registered or On-Demand Format

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

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

Steps of the test: Receiving and Processing Multiple Gaps 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
The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Selected Contract: 06AM0-06AJ0-06AM0-06AJ0-632 **Unlock**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.25.101 | 11632 |
| Incremental Feed B | 224.0.25.101 | 11732 |
| Snapshot MBP | 224.0.25.127 | 19632 |
| Snapshot MBO | 224.0.25.254 | 20632 |
| Instrument Replay | 224.0.25.127 | 16632 |

| Category | Link |
|---------------------|-------------------------|
| Templates File: | templates_FixBinary.xml |
| Configuration File: | config.xml |

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

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit 5 separate Limit Orders with a quantity 1. | | Not Tested |
| 2 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap | | Not Tested |
| 3 Submit a Retransmit Request message | | Not Tested |
| 4 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages and detect sequence gap | | Not Tested |
| 5 Submit a Retransmit Request message | | Not Tested |
| 6 Receive and process Execution Report - Confirmation/Acknowledgement and Full Fill messages | | Not Tested |
| 7 Submit a sequence message . | | Not Tested |
| 8 Receive and process a sequence message . | | Not Tested |
| 9 Submit a sequence message . | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

▶ To run a Receiving and Processing Multiple Gaps test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over an iLink connection, submit 5 separate [Limit Orders](#) with a quantity of 1.
4. Receive and process [Execution Report - New Order](#) and [Execution Report - Trade Outright \[39=2 \(Filled\)\]](#) and detect a sequence gap.
5. Submit a [Retransmit Request](#) message.
6. Receive and process Execution Report - New Order and Execution Report - Trade Outright [39=2 (Filled)] and detect sequence gap.
7. Submit a Retransmit Request message.
8. Receive and process Execution Report - New Order and Execution Report - Trade Outright [39=2 (Filled)].
9. Submit a [Sequence](#) message.
10. Receive and process a Sequence message.
11. Submit a Sequence message.

Receiving and Processing Multiple Gaps (Mass Quote)

The purpose of this test is to verify that the client system can process newly detected gaps in response to a [Retransmit Request](#).

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

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

Steps of the test: Receiving and Processing Multiple Gaps (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
 The purpose of this test is to verify that the client system can process newly detected gaps in response to a Retransmit Request.

Contracts : **Select**

| Category | IP | Port |
|--------------------|----|------|
| Incremental Feed A | | |
| Incremental Feed B | | |
| Snapshot MBO | | |
| Snapshot MBO | | |
| Instrument Replay | | |

Category: Link:

Templates File: templates_FixBinary.xml
 Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Submit a two-sided Mass Quote (35=i) message having a quantity greater than 5. | | Not Tested |
| 2 Receive and process Quote Acknowledgement message. | | Not Tested |
| 3 Receive and process Execution Report - Partial Fill messages and detect sequence gap. | | Not Tested |
| 4 Submit a Retransmit Request message. | | Not Tested |
| 5 Receive and process Execution Report - Partial Fill messages and detect sequence gap. | | Not Tested |
| 6 Submit a Retransmit Request message. | | Not Tested |
| 7 Receive and process Execution Report - Partial Fill messages. | | Not Tested |
| 8 Submit a sequence message. | | Not Tested |
| 9 Receive and process a sequence message. | | Not Tested |
| 10 Submit a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

▶ To run a Receiving and Processing Multiple Gaps (Mass Quote) test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Submit a two-sided [Mass Quote \(35=i\)](#) message having a quantity greater than 5.
4. Receive and process a [Quote Acknowledgment](#) message.
5. Receive and process [Execution Report - Trade Outright \[39=1 \(Partially Filled\)\]](#) messages and detect a sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive and process Execution Report - Trade Outright [39=1 (Partially Filled)] messages and detect a sequence gap.
8. Submit a Retransmit Request message.
9. Receive and process Execution Report - Trade Outright [39=1 (Partially Filled)] messages.
10. Submit a [Sequence](#) message.
11. Receive and process a Sequence message.
12. Submit a Sequence message.

Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK/FOK Orders)

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied messages by resending orders.

Note: FOK functionality is not available for Futures and Options.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK/FOK 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
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by resending orders.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.25.101 | 11632 |
| Incremental Feed B | 224.0.25.101 | 11732 |
| Snapshot MBP | 224.0.25.127 | 19632 |
| Snapshot MBO | 224.0.25.254 | 20632 |
| Instrument Replay | 224.0.25.127 | 16632 |

Category: Link:

Templates File:

Configuration File:

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit 3 separate Limit Day Orders of the same side for the selected outright instrument | | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement. | | Not Tested |
| 3 Receive and process a Not Applied message. | | Not Tested |
| 4 Resend the Limit Day Orders | | Not Tested |
| 5 Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap. | | Not Tested |
| 6 Submit a Retransmit Request message. | | Not Tested |
| 7 Receive and process an Execution Report - Confirmation/Acknowledgement messages. | | Not Tested |
| 8 Submit a sequence message. | | Not Tested |
| 9 Receive and process a sequence message. | | Not Tested |
| 10 Submit a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

▶ To run a Bi-Directional Gap Scenario (Resend Orders) - (Day or FAK/FOK orders) test:

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

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

4. Over an iLink connection, submit 3 separate [Limit Day orders](#) of the same side for the selected outright instrument.
5. Receive and process an [Execution Report - New Order](#).
6. Receive and process a [Not Applied](#) message.
7. Resend the Limit Day orders.
8. Receive and process Execution Report - New Order messages and detect sequence.
9. Submit a [Retransmit Request](#) message.
10. Receive and process Execution Report - New Order messages.
11. Submit a [Sequence](#) message.
12. Receive and process a Sequence message.
13. Submit a Sequence message.

Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK/FOK Orders)

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied messages by sending a Sequence Reset-Gap Fill message.

Note: FOK functionality is not available for Futures and Options.

Pre-Registered and On-Demand Format

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

The screenshot shows the 'Test Case' tab in the AutoCert+ iLink interface. The title is 'Steps of the test: Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK/FOK orders) for Pre-Registered Format'. Below the title, it 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 step1.' The 'Purpose' section explains: 'The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by sending a Sequence Reset-Gap Fill message.' A 'Contracts' dropdown menu is set to '06AMD_06AJD_06AMD-06AJD - 632'. Below this is a table with columns 'Category', 'IP', and 'Port'. The table lists five categories: Incremental Feed A, Incremental Feed B, Snapshot MBP, Snapshot MBO, and Instrument Replay, each with an IP address and a port number. Below the table is a 'Link' section with 'Templates File' and 'Configuration File' links. At the bottom, there is a table with columns 'Description', 'Flag', and 'Status'. The table lists nine steps, each with a description, a flag icon, and a status of 'Not Tested'. A 'REFRESH' button is located at the bottom left of the table. A key at the bottom right indicates: 'Key: @ not tested, ● complete, ● pending, ● failed'.

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.25.101 | 11632 |
| Incremental Feed B | 224.0.25.101 | 11732 |
| Snapshot MBP | 224.0.25.127 | 19632 |
| Snapshot MBO | 224.0.25.254 | 20632 |
| Instrument Replay | 224.0.25.127 | 16632 |

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit 4 separate Limit Day Orders for the selected outright instrument | @ | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap. | @ | Not Tested |
| 3 Submit a Retransmit Request message. | @ | Not Tested |
| 4 Receive and process an Execution Report - Confirmation/Acknowledgement messages. | @ | Not Tested |
| 5 Receive and process a Not Applied message. | @ | Not Tested |
| 6 Submit a Sequence Reset - Gap fill message. | @ | Not Tested |
| 7 Submit a sequence message. | @ | Not Tested |
| 8 Receive and process a sequence message. | @ | Not Tested |
| 9 Submit a sequence message. | @ | Not Tested |

▶ To run a Bi-Directional Gap Scenario (Sequence Gap Fill) - (Day or FAK/FOK Orders) fill test:

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

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

4. Over an iLink connection, submit 4 separate [Limit Day Orders](#) for the selected outright instrument.
5. Receive and process [Execution Report - New Order](#) messages and detect sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive and process an Execution Report - New Order messages.
8. Receive and process a [Not Applied](#) message.
9. Submit a [Sequence](#) Reset - Gap fill message.
10. Submit a Sequence message.

11. Receive and process a Sequence message.
12. Submit a Sequence message.

Bi-Directional Gap Scenario (Resend Mass Quotes)

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied messages for mass quotes.

Pre-Registered and On-Demand Format

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

Steps of the test: Bi-Directional Gap Scenario (Resend Mass Quotes) 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
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by mass quotes.

Contracts :

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

Category: Link:

Templates File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit 3 separate two-sided Mass quote(35=i) messages. | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement messages. | | Not Tested |
| 3 Receive and process a Not Applied message. | | Not Tested |
| 4 Resend Mass quote messages. | | Not Tested |
| 5 Receive and process Mass Quote Acknowledgement messages and detect sequence gap. | | Not Tested |
| 6 Submit a Retransmit Request message. | | Not Tested |
| 7 Receive and process Mass Quote Acknowledgement messages. | | Not Tested |
| 8 Submit a sequence message. | | Not Tested |
| 9 Receive and process a sequence message. | | Not Tested |
| 10 Submit a sequence message. | | Not Tested |

Keys: @ not tested ● complete ● pending ● failed

REFRESH

To run a Bi-Directional Gap Scenario (Resend Mass Quotes) test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over an iLink connection, submit 3 separate two-sided [Mass Quote \(35=i\)](#) messages
4. Receive and process [Mass Quote Acknowledgment](#) messages.
5. Receive and process a [Not Applied](#) message.
6. Resend Mass Quote messages.
7. Receive and process Mass Quote Acknowledgment messages and detect sequence gap.
8. Submit a [Retransmit Request](#) message.
9. Receive and process Mass Quote Acknowledgment messages.
10. Submit a [Sequence](#) message.

11. Receive and process a Sequence message.
12. Submit a Sequence message.

Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes)

The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request / Not Applied messages by sending a [Sequence](#) Reset-Gap Fill message for mass quotes.

For Pre-Registered or On-Demand Format



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

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

Steps of the test: Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) 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
The purpose of this test is to verify that the client system can process bi-directional gap Retransmit Request/Not Applied message by sending a Sequence Reset-Gap Fill message for mass quotes.

Contracts : **Select**

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

Link
 Category:
 Templates File: templates_FixBinary.xml
 Configuration File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit 4 separate two-sided Mass quote(35=i) messages. | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement messages. | | Not Tested |
| 3 Submit a Retransmit Request message. | | Not Tested |
| 4 Receive and process Mass Quote Acknowledgement messages. | | Not Tested |
| 5 Receive and process a Not Applied message. | | Not Tested |
| 6 Submit a Sequence Reset - Gap fill message. | | Not Tested |
| 7 Submit a sequence message. | | Not Tested |
| 8 Receive and process a sequence message. | | Not Tested |
| 9 Submit a sequence message. | | Not Tested |

Key: not tested complete pending fail

REFRESH



To run a Bi-Directional Gap Scenario (Sequence Gap Fill for Mass Quotes) test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.



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

3. Over an iLink connection, submit 4 separate two-sided [Mass quote \(35=i\)](#) messages
4. Receive and process [Mass Quote Acknowledgment](#) messages.
5. Submit a [Retransmit Request](#) message
6. Receive and process Mass Quote Acknowledgment messages.
7. Receive and process a [Not Applied](#) message.
8. Submit a [Sequence](#) Reset - Gap fill message
9. Submit a Sequence message.
10. Receive and process a Sequence message.
11. Submit a Sequence message.

Real-Time Message Tests

This section contains information on the real-time message gap tests.

Process Real-Time Messages During a Resend Response from CME Globex

The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Pre-Registered or On-Demand Format

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

The screenshot shows the 'Test Case' tab in the iLink interface. The title is 'Steps of the test: Process real-time messages during a Resend Response from CME Globex for Pre-Registered 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.' The 'Purpose' section states: 'The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.' Below this is a 'Contracts' section with a dropdown menu showing '06AM0.06AJ0.06AM0.06AJ0 - 632' and a 'Select' button. A table lists contract details:

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.25.101 | 11632 |
| Incremental Feed B | 224.0.25.101 | 11732 |
| Snapshot MBP | 224.0.25.127 | 19632 |
| Snapshot MBO | 224.0.25.254 | 20632 |
| Instrument Replay | 224.0.25.127 | 16632 |

Below the table are fields for 'Category', 'Link' (templates_FixBinary.xml), 'Template File', and 'Configuration File' (config.xml). A table with 3 columns (Description, Flag, Status) lists 7 test steps, all with a 'Not Tested' status and a grey flag icon:

| Description | Flag | Status |
|---|------------|------------|
| 1 Over the MSGW connection, On segment 99 submit three separate Limit Day Orders for the selected outright instrument | Not Tested | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap | Not Tested | Not Tested |
| 3 Submit a Retransmit Request message | Not Tested | Not Tested |
| 4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement | Not Tested | Not Tested |
| 5 Submit a sequence message | Not Tested | Not Tested |
| 6 Receive and process a sequence message | Not Tested | Not Tested |
| 7 Submit a sequence message | Not Tested | Not Tested |

A 'Key' at the bottom indicates: Not tested (grey circle), complete (green circle), pending (yellow circle), failed (red circle). A 'REFRESH' button is at the bottom left.

▶ To run an iLink MSGW - Process Real-Time Messages During a Resend Response from CME Globex test:

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

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

4. Over the MSGW connection, on segment 99 submit three separate [Limit Day Orders](#) for the selected outright instrument.
5. Receive and process an [Execution Report - New Order](#) message and detect sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive real-time interleaved messages with Retransmission and process an Execution Report - New Order message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.
10. Submit a Sequence message.

Process Real-Time Messages for FAK/FOK During a Resend Response from CME Globex

The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Note: FOK functionality is not available for Futures and Options.

Pre-Registered or On-Demand Format

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

Steps of the test: Process real-time messages for FAK/FOK during a Resend Response from CME Globex 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
The purpose of this test is to verify that the client system can receive out-of-sequence messages with message interleaving.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.25.101 | 11632 |
| Incremental Feed B | 224.0.25.101 | 11732 |
| Snapshot MBP | 224.0.25.127 | 19632 |
| Snapshot MBO | 224.0.25.254 | 20632 |
| Instrument Replay | 224.0.25.127 | 16632 |

Category: Link:

Templates File:

| Description | Flag | Status |
|--|------|------------|
| 1 Over the MSGW connection, On segment 99 submit 3 separate FAK/FOK Orders for the selected outright instrument | | Not Tested |
| 2 Receive and process an Execution Report - Confirmation/Acknowledgement message and detect sequence gap. | | Not Tested |
| 3 Submit a Retransmit Request message. | | Not Tested |
| 4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement. | | Not Tested |
| 5 Submit a sequence message. | | Not Tested |
| 6 Receive and process a sequence message. | | Not Tested |
| 7 Submit a sequence message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

▶ To run an iLink MSGW - Process Real-Time Messages for FAK/FOK During a Resend Response from CME Globex test:

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

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

4. Over the MSGW connection, on segment 99 submit 3 separate [FAK/FOK Orders](#) for the selected outright instrument.
5. Receive and process an [Execution Report - New Order](#) message and detect sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive real-time interleaved messages with Retransmission and process an Execution Report - New Order message.
8. Submit a [Sequence](#) message.
9. Receive and process a Sequence message.
10. Submit a Sequence message.

Process Real-Time Mass Quote Messages During a Resend Response from CME Globex

The purpose of this test is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving.

Pre-Registered or On-Demand Format

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

The screenshot shows the 'Test Case' tab in the AutoCert+ iLink interface. The title is 'Steps of the test: Process real-time Mass Quote messages during a Resend Response from CME Globex for Pre-Registered Format'. Below the title, a warning 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 step1.' The 'Purpose' section states: 'The purpose of this test is to verify that Mass Quoting systems can receive out-of-sequence messages with message interleaving.' The 'Contracts' section has a dropdown menu and a 'Select' button. Below this is a table with columns for 'Category', 'IP', and 'Port'. The categories listed are 'Incremental Feed A', 'Incremental Feed B', 'Snapshot MBP', 'Snapshot MBO', and 'Instrument Replay'. The 'Link' section shows 'templates_FixBinary.xml' and 'config.xml'. A table at the bottom lists 7 steps with their descriptions, flags, and statuses. All statuses are 'Not Tested'. A 'REFRESH' button is at the bottom left. A key at the bottom right indicates: 'Keys: @ not tested, green dot complete, yellow dot pending, red dot failed'.

| Description | Flag | Status |
|---|------|------------|
| 1 Over the MSGW connection, On segment 99 submit a two-sided Mass Quote (35=i) for at least 2 quotes from the same selected outright instrument group, each having a quantity greater than 10 | @ | Not Tested |
| 2 Receive and process Execution Report - Fill notice and detect sequence gap. | @ | Not Tested |
| 3 Submit a Retransmit Request message. | @ | Not Tested |
| 4 Receive real-time interleaved messages with Retransmission and process an Execution Report - Confirmation/Acknowledgement. | @ | Not Tested |
| 5 Submit a sequence message. | @ | Not Tested |
| 6 Receive and process a sequence message. | @ | Not Tested |
| 7 Submit a sequence message. | @ | Not Tested |

To run a Process Real-Time Mass Quote Messages During a Resend Response from CME Globex test:

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

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

4. Over the MSGW connection, on segment 99 submit a two-sided [Mass Quote \(35=i\)](#) for at least 2 quotes from the same selected outright instrument group, each having a quantity greater than 10.
5. Receive and process [Execution Report - Fill notice](#) message and detect sequence gap.
6. Submit a [Retransmit Request](#) message.
7. Receive real-time interleaved messages with Retransmission and process Execution Report - Confirmation / Acknowledgment message.
8. Submit a [Sequence](#) message.
9. Receive and process a sequence message.
10. Submit a sequence message.

Business Layer Tests

This section contains information on the business layer tests.

Cancel/Replace with IFM

The purpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) with [in-flight mitigation \(IFM\)](#).

Pre-Registered or On-Demand Format

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

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

Steps of the test: Cancel Replace with IFM 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
The purpose of this test is to verify that the client system can submit an order and then modify it several times (quantity only) with IFM.

Contracts : 0ZWK1.0ZWN1.0ZWK1.0ZWN1 - 659 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBP | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.254 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

Category: Link
 Templates File: [templates_FixBinary.xml](#)
 Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 100 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright (Partial Fill) | | Not Tested |
| 4 Submit an Order Cancel-Replace Request for the instrument, increasing the quantity | | Not Tested |
| 5 Receive and process an Execution Report - Modify | | Not Tested |
| 6 Receive and process Execution Report - Trade Outright (Partial Fill) | | Not Tested |
| 7 Submit an Order Cancel-Replace Request for the instrument, decreasing the quantity by 2 | | Not Tested |
| 8 Receive and process Execution Report - Trade Outright (Filled) | | Not Tested |
| 9 Receive and process Order Cancel Replace Reject | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

To run a Cancel Replace with IFM test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit Day Order](#) for the instrument with a quantity greater than 100.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Enter the following tag values to indicate that your system received and processed the [Execution Report - Trade Outright \(Partial Fill\)](#):
 - tag 31-LastPx
 - tag 151-LeavesQty
6. Submit an [Order Cancel-Replace Request](#) for the instrument, increasing the quantity.
7. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Modify](#).
8. Enter the tag 151-LeavesQty value to indicate that your system received the Execution Report - Trade Outright (Partial Fill).
9. Submit an Order Cancel-Replace Request for the instrument, decreasing the quantity by 2.

10. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright (Filled).
11. Select **Yes** or **No** to indicate whether your system received and processed the [Order Cancel Replace Reject](#).

Committed Cross (C-Cross) Order Submission

The purpose of this test is to verify that the client system can submit a [New Order Cross](#) message and process all acknowledgments and fills according to the Committed Cross (C-Cross) approach (no preceding RFQ).

Pre-Registered or On-Demand Format

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

Steps of the test: Committed Cross (C-Cross) order submission 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
The purpose of this test is to verify that the client system can submit a Request for Cross Message and process all Acknowledgements and Fills according to the Committed Cross (C-Cross) approach (no preceding RFQ).

Contracts : 0ZWK1.0ZWN1.0ZWK1-0ZWN1 - 659 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBP | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.254 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

Category: Link:
 Templates File: templates_FixBinary.xml
 Configuration File: config.xml

| Description | Flag | Status |
|--|-----------------------|------------|
| 1 Submit a New Order Cross with a quantity greater than 10 on each side. | <input type="radio"/> | Not Tested |
| 2 Receive and process Execution Report - New Order for buy side | <input type="radio"/> | Not Tested |
| 3 Receive and process Execution Report - New Order for sell side | <input type="radio"/> | Not Tested |
| 4 Receive and process Execution Report - Trade Outright | <input type="radio"/> | Not Tested |
| 5 Receive and process Execution Report - Trade Outright | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Committed Cross (C-Cross) Order Submission test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Submit a [New Order Cross](#) message with a quantity greater than 10 on each side.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) for buy side.
5. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order for sell side.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).
7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright.

Committed Cross (C-Cross) Rejection

The purpose of this test is to verify that the client system can receive and process a Committed Cross (C-Cross) Rejection ([Business Reject](#)) message.

Pre-Registered or On-Demand Format

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

Steps of the test: Committed Cross (C-Cross) Rejection 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
The purpose of this test is to verify that the client system can receive and process an Committed Cross (C-Cross) Rejection message.

Contracts : 0ZWK1.0ZWN1.0ZWK1-0ZWN1 - 659 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBP | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.234 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

Category: Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Submit a New Order Cross with a quantity greater than 10 on each side. | | Not Tested |
| 2 Receive and Process Business Reject | | Not Tested |

REFRESH

Key: not tested complete pending failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Committed Cross (C-Cross) Rejection test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Submit a [New Order Cross](#) with a quantity greater than 10 on each side.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Business Reject](#).

Create a Combo Option Contract and Send an Order on the New Contract

The purpose of this test is to verify that your application can create a User Defined Combo option contract and send a New Order and a Cancel Request on the instrument.

Pre-Registered or On-Demand Format

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

Steps of the test: Create a Combo option contract and send an order on the new contract 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
The Purpose of this test is to verify that your application can create a User-Defined Combo option contract and send a New Order and a Cancel Request on such instrument.

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 a Security Definition Request to create a Combo Option instrument for segment 99 | | Not Tested |
| 2 Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument | | Not Tested |
| 3 Send an order on the UDS combo option created in step 2 | | Not Tested |
| 4 Receive and Process Execution Report - New Order message for the order sent in step 3 | | Not Tested |
| 5 Send a Cancel Request message on the order sent in step 3 | | Not Tested |
| 6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5 | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Create a Combo Option Contract and Send an Order on the New Contract test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Send a [Security Definition Request](#) to create a Combo Option instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Security Definition Response](#) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.

Note: The next 2 steps are only used for client systems that support UDS instruments.

5. Send an order on the UDS combo option created in step 2.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message for the order sent in step 3.

Note: The next 2 steps are **NOT** required for FAK-only and FOK-only client systems.

7. Send a [Order Cancel Request](#) message on the order sent in step 3.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) for Cancel Request submitted in step 5.

Create a Covered Option Contract and Send an Order on the New Contract

The purpose of this test is to verify that your application can create a User Defined Covered option contract and send a New Order and a Cancel Request on the instrument.

Pre-Registered or On-Demand Format

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

Steps of the test: Create a Covered option contract and send an order on the new contract 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
The Purpose of this test is to verify that your application can create a User-Defined Covered option contract and send a New Order and a Cancel Request on such instrument.

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 a Security Definition Request to create a Covered Option instrument for segment 99 | | Not Tested |
| 2 Receive and Process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument | | Not Tested |
| 3 Send an order on the UDS covered option created in step 2 | | Not Tested |
| 4 Receive and Process Execution Report - New Order message for the order sent in step 3 | | Not Tested |
| 5 Send a Cancel Request message on the order sent in step 3 | | Not Tested |
| 6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5 | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Create a Covered Option Contract and Send an Order on the New Contract test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Send a [Security Definition Request](#) to create a Covered Option instrument
4. Select **Yes** or **No** to indicate whether your system received and processed the [Security Definition Response](#) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.

Note: The next 2 steps are only used for client systems that support UDS instruments.

5. Send a [New Order - Single](#) for the UDS covered option created in step 2
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message for the order sent in step 3.

Note: The next 2 steps are **NOT** required for FAK-only and FOK-only client systems.

7. Send an [Order Cancel Request](#) message for the order sent in step 3
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) for the Order Cancel Request submitted in step 5

Create a Recursive UDS Contract and Send an Order on the New Contract

The purpose of this test is to verify that your application can create a User Defined Spread with one or more of its legs being a User-Defined Spread and send a [New Order - Single](#) message on such an instrument.

Pre-Registered or On-Demand Format

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

Steps of the test: Create a recursive UDS contract and send an order on the new contract 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
The Purpose of this test is to verify that your application can create a User-Defined Spread with one or more of its legs being a User-Defined Spread and send a New Order message on such instrument.

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 a Security Definition Request to create Spread Combo or Covered Option instrument with at least one leg being a User-Defined Spread for segment 99 | | Not Tested |
| 2 Receive and process Security Definition Response acknowledging the reception of the Security Definition Request message and creation of the UDS instrument. | | Not Tested |
| 3 Send an order on the UDS contract created in step 2 | | Not Tested |
| 4 Receive and Process Execution Report - New Order message for the order sent in step 3 | | Not Tested |
| 5 Send a Cancel Request message on the order sent in step 3 | | Not Tested |
| 6 Receive and Process Execution Report - Cancel for Cancel Request submitted in step 5 | | Not Tested |

REFRESH

Key: ● not tested ● complete ● pending ● failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Create a Recursive UDS Contract and Send an Order on the New Contract test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Send a [Security Definition Request](#) to create Spread Combo or Covered Option instrument with at least one leg being a User Defined Spread.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Security Definition Response](#) acknowledging the reception of the Security Definition Request message and creation of the UDS instrument.

Note: The next 2 steps are only used for client systems that support UDS instruments.

5. Send an order on the UDS contract created in step 2.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message for the order sent in step 3.

Note: The next 2 steps are **NOT** required for FAK-only and FOK-only client systems.

7. Send an [Order Cancel Request](#) message on the order sent in step 3.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) for the Order Cancel Request submitted in step 5.

Cross Order Cancel

The purpose of this test is to verify that the client system can cancel a Cross order side after the RFC process has completed and the instrument state has returned to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).

Pre-Registered or On-Demand Format

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

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

Steps of the test: Cross 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 step 1.

Purpose
The purpose of this test is to verify that the client system can cancel Cross order side after the RFC process has completed and the instrument state has returned to Resume Trading (i.e., unmatched RFC quantity remains as a resting order on one side of the book).

Contracts : 0ZWK1.0ZWN1.0ZWK1-0ZWN1 - 659 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBO | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.254 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

Category Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Submit a New Order Cross with a quantity greater than 10 on each side. | | Not Tested |
| 2 Receive and process Execution Report - New Order for buy side | | Not Tested |
| 3 Receive and process Execution Report - New Order for sell side | | Not Tested |
| 4 Receive and process Execution Reports - Trade Outright for buy side | | Not Tested |
| 5 Receive and process Execution Report - Trade Outright for sell side | | Not Tested |
| 6 Submit an Order Cancel Request message for the remaining quantity left on the sell side | | Not Tested |
| 7 Receive and process Execution Report - Cancel message | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Cross Order Cancel test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Submit a [New Order Cross](#) with a quantity greater than 10 on each side.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) for buy side.
5. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order for sell side.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Reports - Trade Outright](#) for buy side.
7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright for sell side.
8. Submit an [Order Cancel Request](#) message for the remaining quantity left on the sell side.
9. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) message.

FAK Order Test

The purpose of this test is to verify the client system can submit an [FAK \(Fill and Kill\)](#) order and receive and process the acknowledgment and fill messages for an outright instrument.

Pre-Registered or On-Demand Format

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

Interview
Test Suite
Test Case
Post Certification
Help

Steps of the test: FAK Order Test 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
The purpose of this test is to verify the client system can submit an FAK order and receive and process the Acknowledgement and Fill messages for an outright instrument.

Contracts : Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.124 | 11643 |
| Incremental Feed B | 224.0.25.101 | 11743 |
| Snapshot MBP | 224.0.28.79 | 19643 |
| Snapshot MBO | 224.0.25.254 | 20643 |
| Instrument Replay | 224.0.28.124 | 16643 |

Category

Templates File: [templates_FixBinary.xml](#)

Configuration File: [config.xml](#)

| Description | Flag | Status |
|---|------|------------|
| 1 Submit a Limit FAK Order for the instrument | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Elimination | | Not Tested |
| 4 Submit a Limit FAK Order for the instrument | | Not Tested |
| 5 Receive and process Execution Report - New Order | | Not Tested |
| 6 Receive and process Execution Report - Trade Outright | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

To run an FAK Order test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Submit a [Limit FAK Order](#) for the instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Elimination](#).
6. Submit a Limit FAK Order for the instrument.

7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).

Give-Up Order with Administrative Give-Up Information

The purpose of this test is to verify that the client system can submit an order with pre-registered or on-demand give-up information in the Service Gateway.

- [Give-Up Order with Administrative Give-Up Information](#)
- [Give-Up Order with On-Demand Administrative Give-Up Information](#)

Give-Up Order with Pre-Registered Administrative Give-Up Information

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

Steps of the test: GiveUp Order with Pre-registered administrative GiveUp information

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

Purpose
The purpose of this test is to verify that the client system can submit an order with GiveUp information pre-register in Service Gateway

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category **Link**
 Templates File: [templates_FixBinary.xml](#)
 Configuration File: [config.xml](#)

| Description | Flag | Status |
|---|------|------------|
| 1 Submit a Party Details Definition Request (35=CX) message with Give Up Information to Service Gateway | | Not Tested |
| 2 Receive and process Party Details Definition Request Acknowledgment | | Not Tested |
| 3 Over an iLink connection, submit a Limit Day Order for the instrument | | Not Tested |
| 4 Receive and Process Execution Report - New Order message | | Not Tested |

REFRESH

Keys: not tested complete pending failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Give-Up Order with Pre-Registered Administrative Give-Up Information test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Submit a [Party Details Definition Request \(35=CX\)](#) message with Give Up Information to Service Gateway.
4. Receive and process a [Party Details Definition Request Acknowledgment](#).
5. Over an iLink connection, submit a [Limit Day Order](#) for the instrument.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).

Give-Up Order with On-Demand Administrative Give-Up Information

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

Steps of the test: GiveUp Order with On-demand administrative GiveUp information

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 submit an order with On-demand GiveUp information send in MSGW

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link: [templates_FixBinary.xml](#)
 Templates File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Submit a Party Details Definition Request (35=CX) message with Give Up information to MSGW | | Not Tested |
| 2 Over an iLink connection, submit a Limit Day Order for the instrument | | Not Tested |
| 3 Receive and Process Party Details Definition Request Acknowledgment message | | Not Tested |
| 4 Receive and Process Execution Report - New Order message | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Give-Up Order with On-Demand Administrative Give-Up Information test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Submit a [Party Details Definition Request \(35=CX\)](#) message with Give-Up Information to MSGW.
4. Over an iLink connection, submit a [Limit Day Order](#) for the instrument
5. Select **Yes** or **No** to indicate whether your system received and processed the [Party Details Definition Request Acknowledgment](#) .
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message.

iLink Order Mass Action Request by Instrument

The Purpose of this test is to verify that customer application can submit an [Order Mass Action Request \(35=CA\)](#) message to cancel working orders by instrument.

Pre-Registered or On-Demand Format



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

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

Steps of the test: iLink Order Mass Action Request by Instrument 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
The Purpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel working orders by Instrument.

Contracts : 16/JU4, 16/JM4, 26/BU0 - 638 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.123 | 11638 |
| Incremental Feed B | 224.0.25.101 | 11738 |
| Snapshot MBP | 224.0.28.122 | 19638 |
| Snapshot MBO | 224.0.25.254 | 20637 |
| Instrument Replay | 224.0.28.123 | 16638 |

Category:
 Templates File: [templates_FixBinary.xml](#)
 Configuration File: [config.xml](#)

| Description | Flag | Status |
|---|------|------------|
| 1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |
| 3 Submit a second Limit Day Orders for instrument same as step 1 | | Not Tested |
| 4 Receive and Process Execution Report - New Order | | Not Tested |
| 5 Submit One Limit Day Orders for instrument different from step 1 | | Not Tested |
| 6 Receive and Process Execution Report - New Order | | Not Tested |
| 7 Submit Order Mass Action Request (35=CA) message by instrument for orders submitted in step 1 & 3 | | Not Tested |
| 8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message | | Not Tested |
| 9 Submit an Order Cancel/Replace Request for the order submitted in step 5 | | Not Tested |
| 10 Receive and process Execution Report - Modify | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run an iLink Order Mass Action Request by Instrument test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over a iLink connection, send a [Limit Day Order](#) message for one of the selected dummy instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Submit a second Limit Day Orders for the same instrument as step 1.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
7. Submit One Limit Day Order for an instrument different from step 1.
8. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
9. Submit Order Mass Action Request (35=CA) message by instrument for orders submitted in step 1 & 3.

10. Enter the following tag values to indicate that your system received and processed the [Order Mass Action Report \(35=BZ\) - Accepted](#) message:

- tag 1374-MassActionScope
- tag 1375-MassActionResponse



Note: The next 2 steps are only required for client systems that support Order Cancel-Replace functionality.

11. Submit an [Order Cancel / Replace Request](#) for the order submitted in step 5.
12. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Modify](#).

iLink Order Mass Action Request by Instrument Group

The Purpose of this test is to verify that customer application can submit [Order Mass Action Request \(35=CA\)](#) to cancel working orders by Instrument Group.

Pre-Registered or On-Demand Format



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

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

Steps of the test: iLink Order Mass Action Request by Instrument Group 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
The Purpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel working orders by Instrument Group.

Contracts : 16JU4, 16JM4, 26BU0 - 638 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.123 | 11638 |
| Incremental Feed B | 224.0.25.101 | 11738 |
| Snapshot MBP | 224.0.28.122 | 19638 |
| Snapshot MBO | 224.0.25.254 | 20637 |
| Instrument Replay | 224.0.28.123 | 16638 |

Category: Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over a iLink connection, send a Limit Day Order message for one of the selected dummy instrument | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |
| 3 Submit a second Limit Day Orders for instrument same as step 1 | | Not Tested |
| 4 Receive and Process Execution Report - New Order | | Not Tested |
| 5 Submit One Limit Day Orders for instrument different from step 1 of different instrument group | | Not Tested |
| 6 Receive and Process Execution Report - New Order | | Not Tested |
| 7 Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step1 & 3 | | Not Tested |
| 8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message | | Not Tested |
| 9 Submit an Order Cancel/Replace Request for the order submitted in step 5 | | Not Tested |
| 10 Receive and process Execution Report - Modify | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run an iLink Order Mass Action Request by Instrument Group test:

1. From the Contract drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.



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

3. Over a iLink connection, send a [Limit Day Order](#) message for one of the selected dummy instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Submit a second Limit Day Orders for instrument same as step 1.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
7. Submit One Limit Day Orders for instrument different from step 1 of different instrument group.
8. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
9. Send an Order Mass Action Request (35=CA) message by instrument Group for orders submitted in step 1 & 3.

10. Enter the following tag values to indicate that your system received and processed the [Order Mass Action Report \(35=BZ\) - Accepted](#) message:

- tag 1374-MassActionScope
- tag 1375-MassActionResponse



Note: The next 2 steps are only required for client systems that support Order Cancel-Replace functionality.

11. Submit an [Order Cancel / Replace Request](#) for the order submitted in step 5.
12. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Modify](#).

iLink Order Mass Action Request by Market Segment ID

The Purpose of this test is to verify that customer application can submit [Order Mass Action Request \(35=CA\)](#) to cancel working orders by Market Segment ID.

Pre-Registered or On-Demand Format

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

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

Steps of the test: iLink Order Mass Action Request by Market Segment ID 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
The Purpose of this test is to verify that customer application can submit Order Mass Action Request(35=CA) to cancel working orders by Market Segment ID.

Contracts : 16JU4, 16JM4, 26BU0 - 638 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.123 | 11638 |
| Incremental Feed B | 224.0.25.101 | 11738 |
| Snapshot MBP | 224.0.28.122 | 19638 |
| Snapshot MBO | 224.0.25.254 | 20637 |
| Instrument Replay | 224.0.28.123 | 16638 |

Category Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|-----------------------|------------|
| 1 Over a iLink connection, send a Limit Day Order message for the selected dummy instrument | <input type="radio"/> | Not Tested |
| 2 Receive and Process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 3 Send a Limit Day Order message for the selected dummy instrument | <input type="radio"/> | Not Tested |
| 4 Receive and Process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 5 Send a Limit Day Order message for the selected dummy instrument | <input type="radio"/> | Not Tested |
| 6 Receive and Process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 7 Send an Order Mass Action Request (35=CA) by Market Segment ID | <input type="radio"/> | Not Tested |
| 8 Receive and Process Order Mass Action Report (35=BZ) - Accepted message | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run an iLink Order Mass Action Request by Market Segment ID test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **"START TEST"** button.

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

3. Over a iLink connection, send a [Limit Day Order](#) message for the selected dummy instrument
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Send a Limit Day Order message for the selected dummy instrument.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
7. Send a Limit Day Order message for the selected dummy instrument.
8. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
9. Send an Order Mass Action Request (35=CA) by Market Segment ID.

10. Enter the following tag values to indicate that your system received and processed the [Order Mass Action Report \(35=BZ\) - Accepted](#) message:

- 1300-MarketSegmentID
- 1374-MassActionScope
- 1375-MassActionResponse

iLink Order Mass Status Request for All Working Orders for an Instrument

The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgment (35=8, 150=I) when obtaining status for all working order for an instrument.

Pre-Registered or On-Demand Format



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

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

Steps of the test: iLink Order Mass Status Request for all working orders for an instrument 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
The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgment (35=8, 150=I) when obtaining status for all working order for an instrument.

Contracts : 06SH1,06SU0,06SH1-06SU0 - 638 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.123 | 11638 |
| Incremental Feed B | 224.0.25.101 | 11738 |
| Snapshot MBP | 224.0.28.122 | 19638 |
| Snapshot MBO | 224.0.25.254 | 20638 |
| Instrument Replay | 224.0.28.123 | 19638 |

Category: Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |
| 3 Submit a second Limit Day Order using the same instrument used at step 1 increasing the price | | Not Tested |
| 4 Receive and Process an Execution Report - Acknowledgement message | | Not Tested |
| 5 Submit an Order Mass Status Request (35=AF) message for all working orders for an instrument | | Not Tested |
| 6 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |
| 7 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run an iLink Order Mass Action Request for all Working Orders for an Instrument test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over a iLink connection, send a [Limit Day Order](#) message using one of the selected dummy instruments.
4. Select "Yes" or "No" to indicate whether or not your system processed the [Execution Report - New Order](#).
5. Submit a second Limit Day Order using the same instrument used at step 1 increasing the price.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order message.
7. Submit an [Order Mass Status Request \(35=AF\)](#) message for all working orders for an instrument.
8. Enter the following tag values to indicate that your system received and processed the Execution Report - Status (35=8 & 150=I):

- tag 39-OrdStatus
 - tag 912-LastRptRequested
 - tag 584-MassStatusReqID
9. Enter the following tag values to indicate that your system received and processed the Execution Report - Status (35=8 & 150=I):
- tag 39-OrdStatus
 - tag 912-LastRptRequested
 - tag 584-MassStatusReqID

iLink Order Mass Status Request for All Working Orders for an Instrument Group

This test verifies that you can submit an [Order Mass Status Request \(tag 35-MsgType=AF\)](#) and receive an Order Status Request acknowledgment (35=8, 150=I) when requesting the current state of all working orders for an instrument group.

Pre-Registered or On-Demand Format



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

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

Steps of the test: iLink Order Mass Status Request for all working orders for an instrument group 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
The Purpose of this test is to verify that customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgement (35=8, 150=I) when obtaining status for all working order for an instrument group.

Contracts : 06SH1-06SU0-06SH1-06SU0 - 638 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.123 | 11638 |
| Incremental Feed B | 224.0.25.101 | 11738 |
| Snapshot MBO | 224.0.28.122 | 19638 |
| Snapshot MBO | 224.0.25.254 | 20638 |
| Instrument Replay | 224.0.28.123 | 16638 |

Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |
| 3 Submit a second Limit Day Order for different instrument that belongs to the same instrument group used at step 1 | | Not Tested |
| 4 Receive and Process an Execution Report - Acknowledgement message | | Not Tested |
| 5 Send an Order Mass Status Request (35=AF) message for all working orders for the instrument group used at step 1 | | Not Tested |
| 6 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |
| 7 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run an iLink Order Mass Status Request for All Working Orders for an Instrument Group test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **"START TEST"** button.



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

3. Over a iLink connection, send a [Limit Day Order](#) message using one of the selected dummy instruments.
4. Select **"Yes"** or **"No"** to indicate whether your system processed the [Execution Report - New Order](#).
5. Submit a second Limit Day Order for different instrument that belongs to the same instrument group used at step 1.
6. Select **"Yes"** or **"No"** to indicate whether your system processed the Execution Report - New Order message.
7. Send an [Order Mass Status Request \(35=AF\)](#) message for all working orders for the instrument group used at step 1.
8. Enter the values from the following tags to confirm that your system received and processed the [Execution Report - Status \(35=8 & 150=I\)](#).

- Tag 39-OrdStatus
 - Tag 912-LastRptRequested
 - Tag 584-MassStatusReqID
9. Enter the values from the following tags to confirm that your system received and processed the Execution Report - Status (35=8 & 150=I).
- Tag 39-OrdStatus
 - Tag 912-LastRptRequested
 - Tag 584-MassStatusReqID

iLink Order Status Request

The Purpose of this test is to verify that your application can submit an [Order Status Request \(35=H\)](#) message and receive an [Execution Report - Status \(35=8, 150=I\)](#) message when obtaining status for the order.

Pre-Registered or On-Demand Format



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

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

Steps of the test: iLink Order Status 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
The Purpose of this test is to verify that customer application can submit Order Status Request (35=H) and receive Execution Report - Status (35=8, 150=I) when obtaining status for the order.

Contracts : 06SH1.06SU0.06SH1-06SU0 - 638 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.123 | 11638 |
| Incremental Feed B | 224.0.25.101 | 11738 |
| Snapshot MBP | 224.0.28.122 | 19638 |
| Snapshot MBO | 224.0.25.254 | 20638 |
| Instrument Replay | 224.0.28.123 | 16638 |

Category: Link:

Templates File:

Configuration File:

| Description | Flag | Status |
|---|------|------------|
| 1 Over a iLink connection, send a Limit Day Order message using one of the selected dummy instruments | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |
| 3 Send an Order Status Request (35=H) message for the order in step 1 | | Not Tested |
| 4 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run an iLink Order Status Request test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over a iLink CGW connection, send a [Limit Day Order](#) message using one of the selected dummy instruments.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Send an [Order Status Request \(35=H\)](#) message for the order in step 1.
6. Enter the tag 39-OrdStatus value to indicate that your system received and processed the [Execution Report - Status \(35=8 & 150=I\)](#).

Manage GTC Order Lifetime

The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC).

Pre-Registered or On-Demand Format

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

Steps of the test: Manage GTC Order LifeTime 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
The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC).

Contracts : 06AZ1.06AU1.06AZ1.06AU1 - 640 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link
Templates File: [templates_FixBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a Limit GTC Order for the instrument with a quantity greater than 1 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Manage GTC Order Lifetime test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit GTC Order](#) for the instrument with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).

Manage GTD Order LifeTime

The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTD).

Pre-Registered or On-Demand Format

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

Steps of the test: Manage GTD Order LifeTime 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
The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTD).

Contracts : 06AZ1.06AU1.06AZ1-06AU1 - 640 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link
Templates File: [templates_FixBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Submit a Limit GTD Order for the instrument with a quantity greater than 1 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Manage GTD Order Lifetime test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit GTD Order](#) for the instrument with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).

Manage GTC/GTD Order Lifetime

The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC and GTD).

Pre-Registered or On-Demand Format



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

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

Steps of the test: Manage GTC/GTD Order LifeTime 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
The purpose of this test is to verify that the client system can submit orders and process corresponding responses for each eligible TimeInForce (GTC and GTD).

Contracts : 06SH2.06SZ1.06SH2.06SZ1 - 640 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.26.79 | 16640 |

Category: Link: templates_fix@mary.com
 Templates File: Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a Limit GTC Order for the instrument with a quantity greater than 1 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright | | Not Tested |
| 4 Submit a Limit GTD Order for the instrument with a quantity greater than 1 | | Not Tested |
| 5 Receive and process Execution Report - New Order | | Not Tested |
| 6 Receive and process Execution Report - Trade Outright | | Not Tested |

Keys: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

To run a Manage GTC/GTD Order Lifetime test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [Limit GTC Order](#) for the instrument with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Party Details Definition Request Acknowledgment](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
6. Select **Yes** or **No** to indicate whether your system received and processed the Party Details Definition Request Acknowledgment.
7. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).
8. Submit a Limit GTD Order for the instrument with a quantity greater than 1.
9. Select **Yes** or **No** to indicate whether your system received and processed the Party Details Definition Request Acknowledgment.
10. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.

11. Select **Yes** or **No** to indicate whether your system received and processed the Party Details Definition Request Acknowledgment.
12. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright.

Manage Minimum Quantity

The purpose of this test is to verify that the client system can submit an order with Minimum Quantity used in different scenarios.

Pre-Registered or On-Demand Format

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

Steps of the test: Manage Minimum Quantity 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
The purpose of this test is to verify that the client system can submit an order with Minimum Quantity used in a different scenarios

Contracts : Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link: [templates_FixBinary.xml](#)

Templates File: [config.xml](#)

| Description | Flag | Status |
|---|-----------------------|------------|
| 1 Over an iLink connection, submit a Limit FAK Order for the instrument with a minimum quantity value | <input type="radio"/> | Not Tested |
| 2 Receive and process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 3 Receive and process Execution Report - Elimination | <input type="radio"/> | Not Tested |
| 4 Submit a Limit FAK Order for the instrument with a minimum quantity value | <input type="radio"/> | Not Tested |
| 5 Receive and process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 6 Receive and process Execution Report - Trade Outright | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

To run a Manage Minimum Quantity test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit FAK Order](#) for the instrument with a minimum quantity value.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Elimination](#).
6. Submit a Limit FAK Order for the instrument with a minimum quantity value.
7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).

Manage Maximum Quantity Display

The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel / replace).

Pre-Registered or On-Demand Format



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

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

Steps of the test: Manage Maximum Quantity Display 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
The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Contracts : TCLM1 TCLQ1 TCLM1-TCLQ1 - 643 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.124 | 11643 |
| Incremental Feed B | 224.0.25.101 | 11743 |
| Snapshot MBP | 224.0.28.79 | 19643 |
| Snapshot MBO | 224.0.25.254 | 20643 |
| Instrument Replay | 224.0.28.124 | 16643 |

Category: Link: [templates_FxBinary.xml](#)
 Templates File: Configuration File: [scenry.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a Limit Day Order for the instrument with a quantity greater than 4 with display quantity (DisplayQty) greater than 2 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright | | Not Tested |
| 4 Receive and process Execution Report - Trade Outright | | Not Tested |

Keys: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Manage Maximum Quantity Display test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [Limit Day Order](#) for the instrument with a quantity greater than 4 with display quantity (DisplayQty) greater than 2
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright.

Manage Maximum Quantity Display with Cancel/Replace

The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Pre-Registered or On-Demand Format

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

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

Steps of the test: Manage Maximum Quantity Display with Cancel-Replace 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
The purpose of this test is to verify that the client system can submit an order with Display Quantity (tag 1138-DisplayQty) used in different scenarios (multiple partial fills greater and smaller than DisplayQty, with and without cancel/replace).

Contracts : 06AZ1 06AU1 06AZ1 06AU1 - 640 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category Link
Templates File: [templates_FxBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|---|------|------------|
| 1 Submit a Limit Day Order for the instrument with a quantity greater than 4 with a display quantity greater than 2 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright | | Not Tested |
| 4 Submit an Order Cancel/Replace Request increasing the quantity and the DisplayQty amount | | Not Tested |
| 5 Receive and process Execution Report - Modify | | Not Tested |
| 6 Receive and process an Execution Report - Fill Notice message | | Not Tested |
| 7 Submit an Order Cancel/Replace Request decreasing the DisplayQty amount | | Not Tested |
| 8 Receive and process Execution Report - Modify | | Not Tested |
| 9 Receive and process Execution Report - Trade Outright | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Manage Maximum Quantity Display with Cancel/Replace test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Submit a [Limit Day Order](#) for the instrument with a quantity greater than 4 with a display quantity greater than 2
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#)
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#)
6. Submit an [Order Cancel/Replace Request](#) increasing the quantity and the DisplayQty amount
7. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Modify](#)
8. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Fill Notice message
9. Submit an Order Cancel/Replace Request decreasing the DisplayQty amount

10. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Modify
11. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright

Manage Route-Through

The purpose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alternate submission of order, cancel replace and cancels from different FirmIDs).

Pre-Registered or On-Demand Format

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

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

Steps of the test: Manage Route-Through 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
The purpose of this test is to verify that the client system can manage orders using multiple Firm IDs for the same session ID (alternate submission of order, cancel replace and cancels from different FirmIDs).

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link: [templates_FixBinary.xml](#)
 Templates File: [config.xml](#)
 Configuration File:

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a Limit Order for the instrument with a quantity greater than 1 using Firm ID #1 | | Not Tested |
| 2 Receive and process Execution Report - New Order | | Not Tested |
| 3 Submit a Limit Order for the instrument with a quantity greater than 1 using a different Firm ID | | Not Tested |
| 4 Receive and process Execution Report - New Order | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Manage Route-Through test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit Order](#) for the instrument with a quantity greater than 1 using Firm ID #1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Submit a Limit Order for the instrument with a quantity greater than 1 using a different Firm ID.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.

Manual Order Indicator for ATS System

The purpose of this test case is to verify how the client system is using the Manual Order Indicator tag.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Manual Order Indicator for ATS System 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
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.124 | 11643 |
| Incremental Feed B | 224.0.25.101 | 11743 |
| Snapshot MBP | 224.0.28.79 | 19643 |
| Snapshot MBO | 224.0.25.254 | 20643 |
| Instrument Replay | 224.0.28.124 | 16643 |

Category: Link: [templates_FixBinary.xml](#)
 Templates File: [config.xml](#)
 Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|-----------------------|------------|
| 1 Over an iLink connection, submit a Limit Day Order with the proper Manual Order Indicator tag. | <input type="radio"/> | Not Tested |
| 2 Receive and Process Execution Report - New Order | <input type="radio"/> | Not Tested |

REFRESH

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Manual Order Indicator for ATS System test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit Day Order](#) with the proper Manual Order Indicator tag.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).

Manual Order Indicator for Manual System

The purpose of this test case is to verify how the client system is using the Manual Order Indicator tag.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Manual Order Indicator for Manual System 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
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Contracts : 06AZ1-06AU1-06AZ1-06AU1 - 640 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category Link
Templates File: [templates_FixBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a Limit Day Order with the proper Manual Order Indicator tag. | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Manual Order Indicator for Manual System test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [Limit Day Order](#) with the proper Manual Order Indicator tag.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).

Manual Order Indicator for Semi Automated System

The purpose of this test case is to verify how the client system is using the Manual Order Indicator tag.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Manual Order Indicator for Semi Automated System 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
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link: [templates_FxBinary.xml](#)
 Templates File: [config.xml](#)
 Configuration File:

| Description | Flag | Status |
|--|-----------------------|------------|
| 1 Over an iLink connection, submit a Limit Day Order with Manual Order Indicator tag set to 1. | <input type="radio"/> | Not Tested |
| 2 Receive and Process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 3 Submit a Limit Day Order with Manual Order Indicator tag set to 0. | <input type="radio"/> | Not Tested |
| 4 Receive and process Execution Report - New Order | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☐ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Manual Order Indicator for Semi Automated System test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit Day Order](#) with the Manual Order Indicator (tag 1028-ManualOrderIndicator) set to 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Submit a Limit Day Order with Manual Order Indicator tag set to 0.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.

Manual Order Indicator for Manual System (Mass Quote)

The purpose of this test case is to verify how the client system is using the Manual Order Indicator tag.

Pre-Registered or On-Demand Format



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

Steps of the test: Manual Order Indicator for Manual System (Mass Quotes) 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
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Selected Contract : Unlock

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

Link
 Templates File: [templates_FixBinary.xml](#)
 Configuration File: [config.xml](#)

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

| Description | Flag | Status |
|---|-----------------------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag set to 1 | <input type="radio"/> | Not Tested |
| 2 Receive and process Mass Quote Acknowledgment | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run a Manual Order Indicator for Manual System (Mass Quote) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [two-sided Mass Quote](#) with the Manual Order Indicator tag set to 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).

Manual Order Indicator for Semi Automated System (Mass Quote)

The purpose of this test case is to verify how the client system is using the Manual Order Indicator tag.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Manual Order Indicator for Semi Automated System (Mass Quotes) 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
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Selected Contract : 0EMDU0 P0860,1EMDU0 P0845,2EMDU0 C0845 -909 **Unlock**

| Category | IP | Port |
|--------------------|---------------|-------|
| Incremental Feed A | 233.158.8.122 | 17909 |
| Incremental Feed B | 224.0.25.16 | 18909 |
| Snapshot MBP | 233.158.8.122 | 19909 |
| Snapshot MBO | 224.0.25.208 | 21909 |
| Instrument Replay | 233.158.8.122 | 16909 |

Category Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

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

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with Manual Order Indicator tag set to 1 | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 3 Over an iLink connection, submit a two-sided Mass Quote with Manual Order Indicator tag set to 0 | | Not Tested |
| 4 Receive and process Mass Quote Acknowledgment | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Manual Order Indicator for Manual System test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [two-sided Mass Quote](#) with the Manual Order Indicator tag set to 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Over an iLink connection, submit a [two-sided Mass Quote](#) with the Manual Order Indicator tag set to 0.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).

Manual Order Indicator for ATS System (Mass Quote)

The purpose of this test case is to verify how the client system is using the Manual Order Indicator tag.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Manual Order Indicator for ATS System (Mass Quotes) 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
The purpose of this test case is to verify how customer is using Manual Order Indicator tag.

Selected Contract : 1GE5U0 C0012,1GE5U0 P0075,2GE5U0 C0000 -901 **Unlock**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.25.1 | 17901 |
| Incremental Feed B | 224.0.25.9 | 18901 |
| Snapshot MBP | 224.0.25.126 | 19901 |
| Snapshot MBO | 224.0.25.227 | 21901 |
| Instrument Replay | 224.0.25.126 | 16901 |

Category **Link**
 Templates File: [templates_FixBinary.xml](#)
 Configuration File: [config.xml](#)

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

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with the proper Manual Order Indicator tag set to 0 | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgment | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Manual Order Indicator for ATS System (Mass Quote) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [two-sided Mass Quote](#) with the Manual Order Indicator tag set to 0.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).

Market Limit Order

The purpose of this test is to verify the client system can submit and cancel a market-limit order and receive and process the Acknowledgment and Fill messages for an outright instrument

Pre-Registered or On-Demand Format



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

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

Steps of the test: Market-Limit Order Test 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
The purpose of this test is to verify the client system can submit and cancel a market-limit order and receive and process the Acknowledgment and Fill messages for an outright instrument.

Contracts : 06SH2.06SZ1.06SH2.06SZ1 - 640 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: [templates_FixBinary.xml](#)
Configuration File: [confix.xml](#)

| Description | Flag | Status |
|--|-----------------------|------------|
| 1 Over an iLink connection, submit Market-Limit Order message with a quantity greater than 1 | <input type="radio"/> | Not Tested |
| 2 Receive and Process Execution Report - New Order message | <input type="radio"/> | Not Tested |
| 3 Receive and Process Execution Report - Trade Outright message | <input type="radio"/> | Not Tested |
| 4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted | <input type="radio"/> | Not Tested |
| 5 Receive and process Execution Report - Cancel message | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run a Market-Limit Order test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit [Market-Limit Order](#) message with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message.
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#) message.



Note: The next 2 steps are **NOT** required for FAK-only and FOK-only client systems.

6. Submit an [Order Cancel Request](#) message for the remaining quantity left on the original order submitted.
7. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) message.

Market Order

The purpose of this test is to verify the client system can submit and cancel a market order and receive and process the Acknowledgment and Fill messages for an outright instrument.

Pre-Registered or On-Demand Format

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

Steps of the test: Market Order Test 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
The purpose of this test is to verify the client system can submit and cancel a market order and receive and process the Acknowledgment and Fill messages for an outright instrument.

Contracts : 06SH2,06SZ1,06SH2-06SZ1 - 640 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: [Link](#)
Templates File: [templates_FoBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit Market Order message with a quantity greater than 1 | | Not Tested |
| 2 Receive and Process Execution Report - New Order message | | Not Tested |
| 3 Receive and Process Execution Report - Trade Outright message | | Not Tested |
| 4 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted | | Not Tested |
| 5 Receive and process Execution Report - Cancel message | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Market Order test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit [Market Order](#) message with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message.
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#) message.

Note: The next 2 steps are **NOT** required for FAK-only and FOK-only client systems.

6. Submit an [Order Cancel Request](#) message for the remaining quantity left on the original order submitted.
7. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) message.

Mass Quote Submission

The purpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowledgment, Fill, Trade Correction, Trade Cancellation and Reject messages.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Mass Quote Submission 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
The purpose of this test is to verify that the client system can submit a Mass Quote and receive and process the Acknowledgment, Fill, Trade Correction, Trade Cancellation and Reject messages.

Contracts :

| Category | IP | Port | Select |
|--------------------|----|------|--------|
| Incremental Feed A | | | |
| Incremental Feed B | | | |
| Snapshot MBP | | | |
| Snapshot MBO | | | |
| Instrument Replay | | | |
| Category | | | |

Link: [templates_FixBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 3 quotes from the same instrument group, each having a quantity greater than 10. A partial fill, complete fill, trade correction and trade cancellation will be simulated from this Mass Quote | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 3 Receive and process Execution Report - Trade Outright (Partially Filled) | | Not Tested |
| 4 Receive and process Execution Report - Trade Addendum Outright (Correction) | | Not Tested |
| 5 Receive and process Execution Report - Trade Outright (Filled) | | Not Tested |
| 6 Receive and Process Execution Report - Trade Addendum Outright (Cancellation) | | Not Tested |
| 7 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group. A market close will be simulated so an Acknowledgment Reject message will be returned from this Mass Quote | | Not Tested |
| 8 Receive and Process Mass Quote Acknowledgment - Reject message | | Not Tested |
| 9 Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group, each having a quantity greater than 10. The system will change the price of one quote to simulate a rejected quote | | Not Tested |
| 10 Receive and Process Mass Quote Acknowledgment | | Not Tested |
| 11 Receive and Process Execution Report - Trade Outright (Filled) | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Mass Quote Submission test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 3 quotes from the same instrument group, each having a quantity greater than 10. A partial fill, complete fill, trade correction and trade cancellation will be simulated from this Mass Quote.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright \(Partially Filled\)](#).
6. Enter the tag 31-LastPx value to indicate that your system received the [Execution Report - Trade Addendum Outright \(Correction\)](#).

7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright (Filled).
8. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Addendum Outright (Cancellation).
9. Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group. A market close will be simulated so an Acknowledgment Reject message will be returned from this Mass Quote.
10. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment - Reject](#) message.
11. Submit a two-sided Mass Quote for the instrument with at least 2 quotes from the same instrument group, each having a quantity greater than 10. The system will change the price of one quote to simulate a rejected quote.
12. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.
13. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright (Filled).

Mass Quote Protection

The purpose of this test is to verify that the client system can:

- Submit a Mass Quote with protection
- Receive and process the Acknowledgement and Fill messages.
- In addition, verify that the client system can reset the Market Maker Protection after it has been triggered.

Pre-Registered or On-Demand Format



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

Interview
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Steps of the test: Mass Quote Protection 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

The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Market Maker Protection after it has been triggered.

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 Over an iLink connection, submit a two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100 | | Not Tested |
| 2 Receive and Process Mass Quote Acknowledgement | | Not Tested |
| 3 Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1 | | Not Tested |
| 4 Receive and process Execution Report - Trade Outright (Partially Filled) | | Not Tested |
| 5 Receive and Process Quote Cancel Acknowledgement | | Not Tested |
| 6 Receive and Process Mass Quote Acknowledgment - Rejected | | Not Tested |
| 7 Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset | | Not Tested |
| 8 Receive and Process Mass Quote Acknowledgement | | Not Tested |
| 9 Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group | | Not Tested |
| 10 Receive and Process Mass Quote Acknowledgement | | Not Tested |

Key: not tested complete pending failed

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

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

► **To run a Mass Quote Protection test:**

1. Over an iLink connection, submit a two-sided [Mass Quote](#) with more than one quote from the same instrument group, each having a quantity greater than 100.
2. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
3. Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright \(Partially Filled\)](#).
5. Select **Yes** or **No** to indicate whether your system received and processed the [Quote Cancel Acknowledgment](#).
6. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment (Rejected).
7. Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection was reset.
8. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.
9. Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group.
10. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.

[On-demand screen](#)

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

Steps of the test: Mass Quote Protection 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
The purpose of this test is to verify that the client system can submit a Mass Quote with protection and receive and process the Acknowledgement and Fill messages. In addition, verify that the client system can reset the Market Maker Protection after it has been triggered.

Selected Instrument(s): 0C6H3 C1750,0C6H3 P1750,0C6H3 C500 - 609 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 Over an iLink connection, submit a two-sided Mass Quote with more than one quote from the same instrument group, each having a quantity greater than 100 | | Not Tested |
| 2 Receive and Process Mass Quote Acknowledgement | | Not Tested |
| 3 Submit a second two-sided Mass Quote for a different instrument in the same instrument group used in step 1 | | Not Tested |
| 4 Receive and process Execution Report - Trade Outright (Partially Filled) | | Not Tested |
| 5 Receive and Process Quote Cancel Acknowledgement | | Not Tested |
| 6 Receive and Process Mass Quote Acknowledgment - Rejected | | Not Tested |
| 7 Submit a two-sided Mass Quote (for the same instrument used in step 3) specifying that the mass quote protection is reset | | Not Tested |
| 8 Receive and Process Mass Quote Acknowledgement | | Not Tested |
| 9 Submit a two-sided Mass Quote (a different instrument in the same instrument group used in step 7) with more than one quote from the same instrument group | | Not Tested |
| 10 Receive and Process Mass Quote Acknowledgement | | Not Tested |

Key: not tested complete pending failed

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

Modify Quote Price and Quantity

The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Modify Quote Price and Quantity 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
The purpose of this test is to verify that the client system can modify the price and quantity for quote entries, including zero-out cancellation.

Selected Contract : 06MM0 C0375.06MM0 P0375.16MM0 C0375-613 **Unlock**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11613 |
| Incremental Feed B | 224.0.25.101 | 11713 |
| Snapshot MBP | 224.0.28.79 | 19613 |
| Instrument Replay | 224.0.28.79 | 16613 |

Category: Link: [templates_FuBinary.xml](#)
 Templates File: [templates_FuBinary.xml](#)
 Configuration File: [config.xml](#)

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

| Description | Flag | Status |
|---|-----------------------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | <input type="radio"/> | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement | <input type="radio"/> | Not Tested |
| 3 Submit a two-sided Mass Quote with one of the same quotes used in the original Mass Quote (using the same security description and quote entry ID), modifying the price and quantity of a quote | <input type="radio"/> | Not Tested |
| 4 Receive and process a Quote Acknowledgement message | <input type="radio"/> | Not Tested |

REFRESH

Key: ☐ not tested ☒ complete ☐ pending ☐ failed



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Modify Quote Price and Quantity test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 2 quotes from the same instrument group.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Submit a two-sided Mass Quote with one of the same quotes used in the original Mass Quote (using the same security description and quote entry ID), modifying the price and quantity of a quote.
6. Select **Yes** or **No** to indicate whether your system received and processed the Quote Acknowledgment message.

Multiple Cancel Replace

The purpose of this test is to verify that the client system can submit an order and then modify it several times (price, quantity) with and without a change of priority in the book.

Pre-Registered or On-Demand Format

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

The screenshot shows the 'Test Case' tab in the iLink Test Suite. The title is 'Steps of the test: Multiple Cancel Replace for Pre-Registered 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.' The purpose is: 'The purpose of this test is to verify that the client system can submit an order and then modify it several times (price, quantity) with and without change of priority in the book.' Below this is a 'Contracts' table with a dropdown menu showing '065H2.065Z1.065H2.065Z1 - 640'. The table has columns for Category, IP, and Port. The categories listed are Incremental Feed A, Incremental Feed B, Snapshot MBP, Snapshot MBO, and Instrument Replay. Below the table are links for 'Templates File' and 'Configuration File'. At the bottom is a 'Description' table with 10 steps, each with a 'Flag' column (radio button) and a 'Status' column (text). A 'REFRESH' button is at the bottom left. A key at the bottom right indicates: 'Keys: @ not tested, complete, pending, failed'.

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 19640 |

| Description | Flag | Status |
|--|-----------------------|------------|
| 1 Over an iLink connection, submit a Limit Day Order for the instrument | <input type="radio"/> | Not Tested |
| 2 Receive and process Execution Report - New Order | <input type="radio"/> | Not Tested |
| 3 Submit an Order Cancel/Replace Request for the instrument, changing the quantity | <input type="radio"/> | Not Tested |
| 4 Receive and process Execution Report - Modify | <input type="radio"/> | Not Tested |
| 5 Submit an Order Cancel/Replace Request for the instrument, changing the price | <input type="radio"/> | Not Tested |
| 6 Receive and process Execution Report - Modify | <input type="radio"/> | Not Tested |
| 7 Submit an Order Cancel/Replace Request for the instrument, changing the price and quantity | <input type="radio"/> | Not Tested |
| 8 Receive and process Execution Report - Modify | <input type="radio"/> | Not Tested |
| 9 Submit an Order Cancel / Replace Request for the instrument, changing the price and quantity | <input type="radio"/> | Not Tested |
| 10 Receive and process Execution Report - Trade Outright | <input type="radio"/> | Not Tested |

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Multiple Cancel Replace test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a [Limit Day Order](#) for the instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Submit an [Order Cancel / Replace Request](#) for the instrument, changing the quantity.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Modify](#).
7. Submit an Order Cancel / Replace Request for the instrument, changing the price.
8. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Modify.
9. Submit an Order Cancel / Replace Request for the instrument, changing the price and quantity.
10. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Modify.
11. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).

Outright Complete Order

The purpose of this test is to verify that your application can submit a limit order and receive and process the Execution Reports (Ack,Fill,Elimination,Correction,Bust) for an outright instrument.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Outright Complete Order Test 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
The purpose of this test is to verify that your application can submit a limit order and receive and process the Execution Reports (Ack,Fill,Elimination,Correction,Bust) for an outright instrument.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link: [templates_FixBinary.xml](#)
 Templates File: [config.xml](#)
 Configuration File:

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, send a Limit Day Order message with a quantity greater than 1 for the selected dummy instrument | | Not Tested |
| 2 Receive and Process Execution Report - New Order message | | Not Tested |
| 3 Receive and Process Execution Report - Trade Outright | | Not Tested |
| 4 Receive and Process Execution Report - Trade Addendum Outright (Correction) | | Not Tested |
| 5 Receive and Process Execution Report - Trade Addendum Outright (Cancellation) | | Not Tested |
| 6 Submit a Limit Day Order for the instrument | | Not Tested |
| 7 Receive and process an Execution Report - Elimination | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run an Outright Complete Order test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, send a [Limit Day Order](#) message with a quantity greater than 1 for the selected dummy instrument.
4. Receive and process an [Execution Report - New Order](#) message.
5. Receive and process an [Execution Report - Trade Outright](#).
6. Receive and process an [Execution Report - Trade Addendum Outright \(Correction\)](#).
7. Receive and process an Execution Report - Trade Addendum Outright (Cancellation).
8. Submit a Limit Day Order for the instrument.
9. Receive and process an [Execution Report - Elimination](#).

Pre-Registration of Administrative Information in Service Gateway

The purpose of this test is to verify the client system can properly connect to the Order Entry Service Gateway (OESGW) for submitting both [Party Details Definition Request](#) messages and [Party Details List Request](#) messages and submit an order with the pre-registered administrative information.

Note: For this test the session sequence numbers will be reset to one.

Steps of the test: Pre-registration of administrative information in Service Gateway 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
The purpose of this test is to verify the client system can properly connect to Order Entry Service Gateway (OESGW) for submitting both Party Details Definition Request messages and Party Details List Request messages and submit an order with the pre-registered administrative information. Please note for this test the session sequence numbers will be reset to one.

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 Sequence numbers have been reset to simulate the beginning of the week. Over a Service Gateway connection IP, customer sends the Negotiate message to initiate a connection. | | Not Tested |
| 2 Receive and process Negotiation Response | | Not Tested |
| 3 Submit an Establish message to bind connection with Service Gateway. | | Not Tested |
| 4 Receive and process Establishment Acknowledgment | | Not Tested |
| 5 Submit a Party Details Definition Request (35=CX) message to Service Gateway | | Not Tested |
| 6 Receive and process Party Details Definition Request Acknowledgment | | Not Tested |
| 7 Submit a Party Details List Request (35=CF) message to Service Gateway | | Not Tested |
| 8 Receive and process Party Details List Report. Input the below with last Party Details List Report received | | Not Tested |

REFRESH

Key: @ not tested ● complete ● pending ● failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Pre-Registration of Administrative Information in Service Gateway test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Sequence numbers have been reset to simulate the beginning of the week. Over a Service Gateway connection IP, send a [Negotiate](#) message to initiate a connection.
4. Receive and process [Negotiation Response](#).
5. Submit an [Establish](#) message to bind the connection with the Service Gateway.
6. Receive and process [Establishment Acknowledgment](#).
7. Submit a [Party Details Definition Request \(35=CX\)](#) message to Service Gateway.

8. Enter the tag 1505-PartyDetailsListRequestID value to indicate that your system received and processed the [Party Details Definition Request Acknowledgment](#).
9. Submit a [Party Details List Request \(35=CF\)](#) message to Service Gateway.
10. Enter the following tag values to indicate that your system received and processed the [Party Details List Report](#):
 - tag 1512-TotNoParties
 - tag 893-LastFragment

Process a Business-Level Reject Message

The purpose of this test is to verify that your application can process a business-level reject message sent in response to a Security Definition Request message.

Pre-Registered or On-Demand Format



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

Steps of the test: Process a Business-Level Reject message 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
The Purpose of this test is to verify that your application can process a business-level reject message sent in response to a Security Definition Request message.

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 a Security Definition Request to create a UDS instrument (Covered or Combo) for segment 99 | | Not Tested |
| 2 Receive and process Business Reject Message in response to Security Definition Request message | | Not Tested |

REFRESH

Key: not tested complete pending failed



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Process a Business-Level Reject Message test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Send a [Security Definition Request](#) to create a UDS instrument (Covered or Combo)
4. Select **Yes** or **No** to indicate whether your system received and processed the [Business Reject](#) Message in response to Security Definition Request message.

Process a Security Definition Reject in Response to a Security Definition Request

The purpose of this test is to verify that your application can process a Security Definition Reject message.

Pre-Registered or On-Demand Format

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

Steps of the test: Process a Security Definition Reject in response to a Security 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 step 1.

Purpose
The Purpose of this test is to verify that your application can process a Security Definition Reject message.

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 a Security Definition Request to create a UDS instrument (Covered or Combo) for segment 99 | | Not Tested |
| 2 Receive and process Security Definition Response Reject message in response to Security Definition Request message | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Process a Security Definition Reject in Response to a Security Definition Request test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Send a [Security Definition Request](#) to create a UDS instrument (Covered or Combo)
4. Select **Yes** or **No** to indicate whether your system received and processed the [Security Definition Response - Reject](#) message in response to Security Definition Request message.

Processing Rejects

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

- [Pre-Registered or On-Demand Format](#)
- [Pre-Registered or On-Demand Format](#)

Pre-Registered or On-Demand Format



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

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

Steps of the test: Processing Rejects Test 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
The purpose of this test is to verify that your application can receive and process reject messages

Selected Contract : 3OLM1.3OLQ1.3OLM1-3OLQ1-443 [Unlock](#)

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.124 | 11643 |
| Incremental Feed B | 224.0.25.101 | 11743 |
| Snapshot MBP | 224.0.28.79 | 19643 |
| Snapshot MBO | 224.0.25.254 | 20643 |
| Instrument Replay | 224.0.28.124 | 16643 |

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](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink Connection, submit a Limit Day Order for the instrument | | Not Tested |
| 2 Receive and Process Execution Report - Reject correctly | | Not Tested |
| 3 Submit a Limit Day Order for the instrument | | Not Tested |
| 4 Receive and Process Business Reject correctly | | Not Tested |
| 5 Submit a Limit Day Order for the instrument. Receive and process an Execution Report or Not Applied message. | | Not Tested |
| 6 Submit a Limit Day Order for the instrument | | Not Tested |
| 7 Receive and Process Execution Report - New Order | | Not Tested |
| 8 Submit a Cancel message for the order placed in step 6 | | Not Tested |
| 9 Receive and Process Order Cancel Reject correctly | | Not Tested |
| 10 Submit a Limit Day Order for the instrument | | Not Tested |
| 11 Receive and Process Execution Report - New Order | | Not Tested |
| 12 Submit a Cancel/Replace message for the order placed in step 10 | | Not Tested |
| 13 Receive and Process Order Cancel Replace Reject correctly | | Not Tested |

[REFRESH](#)

Key: not tested complete pending failed



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

To run a Processing Rejects test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a [Limit Day Order](#) for the instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Reject](#) correctly.
5. Submit a Limit Day Order for the instrument.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Business Reject](#) correctly.
7. Submit a Limit Day Order for the instrument. Receive and process the Execution Report or [Not Applied](#) message.

8. Submit a Limit Day Order for the instrument.
9. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
10. Submit an [Order Cancel Request](#) message for the order placed in step 5.
11. Select **Yes** or **No** to indicate whether your system received and processed the [Order Cancel Reject](#) correctly.

Note: The remaining steps are only required for client systems that support Order Cancel-Replace functionality.

12. Submit a Limit Day Order for the instrument.
13. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order.
14. Submit a [Order Cancel/Replace Request](#) message for the order placed in step 9.
15. Select **Yes** or **No** to indicate whether your system received and processed the [Order Cancel Replace Reject](#) correctly.

Pre-Registered or On-Demand Format (FAK Only)

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

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

Steps of the test: Processing Rejects FAK Test 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
The purpose of this test is to verify that your application can receive and process reject messages

Selected Contract: 3CLM1.3CLQ1.3CLM1-3CLQ1-843 **Unlock**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.124 | 11643 |
| Incremental Feed B | 224.0.25.101 | 11743 |
| Snapshot MBP | 224.0.28.79 | 19643 |
| Snapshot MBO | 224.0.25.254 | 20643 |
| Instrument Replay | 224.0.28.124 | 10643 |

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**

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink Connection, submit a Limit FAK Order for the instrument | | Not Tested |
| 2 Receive and Process Execution Report - Reject correctly | | Not Tested |
| 3 Submit a Limit FAK Order for the instrument | | Not Tested |
| 4 Receive and Process Business Reject correctly | | Not Tested |
| 5 Submit a Limit FAK Order for the instrument. Receive and process an Execution Report or Not Applied message. | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Processing Rejects FAK test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **"START TEST"** button.

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

3. Over an iLink connection, submit a [Limit FAK Order](#) for the instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Reject](#) correctly.
5. Submit a Limit FAK Order for the instrument.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Business Reject](#) correctly.
7. Submit a Limit FAK Order for the instrument. Receive and process the Execution Report or [Not Applied](#) message.

Quote Cancellation (Cancel All Quotes)

The purpose of this test is to verify that the client system can cancel all resting quotes and receive and process a Quote Cancel Acknowledgment, including an instrument/instrument group with no resting quotes.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Quote Cancellation - Cancel All Quotes 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
The purpose of this test is to verify that the client system can cancel all resting quotes and receive and process a Quote Cancel Acknowledgment, including an instrument/instrument group with no resting quotes.

Contracts : 06MMO C0375,06MMO P0375,16MMO C0375 - 613 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11613 |
| Incremental Feed B | 224.0.25.101 | 11713 |
| Snapshot MBO | 224.0.28.79 | 11613 |
| Instrument Replay | 224.0.28.79 | 11613 |

Category: Link:

Templates File:

Configuration File:

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 3 Submit a Quote Cancel All message | | Not Tested |
| 4 Receive and process Quote Cancel Acknowledgment | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Quote Cancellation (Cancel All Quotes) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 2 quotes from the same instrument group.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Submit a [Quote Cancel All](#) message.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Quote Cancel Acknowledgment](#).

Quote Cancellation (Instrument Group Level)

The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at instrument group level.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Quote Cancellation - Instrument Group Level 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
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at instrument group level.

Contracts : 06MMO C0375,06MMO P0375,16MMO C0375 - 613 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11613 |
| Incremental Feed B | 224.0.25.101 | 11713 |
| Snapshot MBP | 224.0.28.79 | 19613 |
| Snapshot MBO | | |
| Instrument Replay | 224.0.28.79 | 16613 |

Category: Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement | | Not Tested |
| 3 Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote | | Not Tested |
| 4 Receive and process Mass Quote Acknowledgement | | Not Tested |
| 5 Submit a Quote Cancel message for the instrument group used either in the first Mass Quote or second one | | Not Tested |
| 6 Receive and process a Quote Cancel Acknowledgement | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Quote Cancellation (Instrument Group Level) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 2 quotes from the same instrument group.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Submit a second two-sided Mass Quote with quotes using a different instrument group than what was used in the first Mass Quote.
6. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.
7. Submit a [Quote Cancel](#) message for the instrument group used either in the first Mass Quote or second one.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Quote Cancel Acknowledgment](#).

Quote Cancellation (Instrument Level)

The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at the instrument level.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Quote Cancellation - Instrument Level 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
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at instrument level.

Contracts : 06MMO C0375,06MMO P0375,16MMO C0375 - 613 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11613 |
| Incremental Feed B | 224.0.25.101 | 11713 |
| Snapshot MBP | 224.0.28.79 | 19613 |
| Snapshot MBO | | |
| Instrument Replay | 224.0.28.79 | 16613 |

Category Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement | | Not Tested |
| 3 Submit an instrument level Quote Cancel message for at least an instrument submitted in Step 1 | | Not Tested |
| 4 Receive and process a Quote Cancel Acknowledgement | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run a Quote Cancellation (Instrument Level) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 2 quotes from the same instrument group.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Submit an instrument level [Quote Cancel](#) message for at least an instrument submitted in Step 1.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Quote Cancel Acknowledgment](#).

Quote Cancellation (Quote Set ID Level)

The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at the Quote Set ID level.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Quote Cancellation - Quote Set ID Level 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
The purpose of this test is to verify that the client system can submit and process Mass Quote Cancellations at the Quote Set ID level.

Contracts : 06MMO C0375,06MMO P0375,16MMO C0375 - 613 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11613 |
| Incremental Feed B | 224.0.25.101 | 11713 |
| Snapshot MBP | 224.0.28.79 | 19613 |
| Instrument Replay | 224.0.28.79 | 16613 |

Category: Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement | | Not Tested |
| 3 Submit an Quote Cancel message using a Quote Set ID submitted in Step 1 | | Not Tested |
| 4 Receive and process a Quote Cancel Acknowledgement | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Quote Cancellation (Quote Set ID Level) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 2 quotes from the same instrument group.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. Submit an [Quote Cancel](#) message using a Quote Set ID submitted in Step 1.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Quote Cancel Acknowledgment](#).

Quote Request

This test verifies that you can submit a [Quote Request](#) and receive and process the [Quote Acknowledgment](#) and [RFQ Market Data](#) messages.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Quote Request Test 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
The purpose of this test is to verify that the client system can submit a Quote Request and receive and process the Quote Acknowledgment and RFQ Market Data message.

Contracts : 1ESZ0,1ESH1,1ESZ0-1ESH1 - 629 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11629 |
| Incremental Feed B | 224.0.25.101 | 11729 |
| Snapshot MBP | 224.0.28.125 | 19629 |
| Snapshot MBO | 224.0.25.254 | 20629 |
| Instrument Replay | 224.0.28.79 | 16629 |

Category Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a Quote Request for the instrument | | Not Tested |
| 2 Receive and process Request for Quote Acknowledgment | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run a Quote Request test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit a Quote Request for the instrument.
4. Select "Yes" or "No" to indicate whether or not your system processed the Request for Quote Acknowledgment and RFQ Market Data messages.

Re-Setting UUID

The purpose of this test is to verify that, in the event of customer application failure, the application system can reset the UUID intra-session on the same trading day to force synchronization of sequence numbers to and from the exchange.

Note: Re-Negotiate with a new UUID should be used only when the customer is unable to re-sync out-of-sync sequence numbers (required).

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

Steps of the test: Re-Setting UUID

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 in the event of customer application failure, it may be necessary to reset the UUID intra-session on the same trading day to force synchronization of sequence numbers to and from the exchange. Re-Negotiate with a new UUID should be used only when Customer is unable to re-sync out-of-sync sequence numbers (required).

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 Over the MSGW connection, on segment 99 submit an Establish message. | | Not Tested |
| 2 Receive and process a Terminate message. | | Not Tested |
| 3 On the same segment 99, submit a Negotiate message with a new UUID. | | Not Tested |
| 4 Receive and process a Negotiate Response message. | | Not Tested |
| 5 Submit an Establish message to bind connection. | | Not Tested |
| 6 Receive and process a Establishment Acknowledgment message. | | Not Tested |
| 7 Submit a sequence message. | | Not Tested |
| 8 Receive and process a sequence message. | | Not Tested |

REFRESH

Key: not tested complete pending failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Re-Setting UUID test:

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Select the **START TEST** button.

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

3. Over the MSGW connection, on segment 99, submit an [Establish](#) message.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Terminate](#) message.
5. On the same segment 99, submit a [Negotiate](#) message with a new UUID.
6. Receive and process a [Negotiate Response](#) message.
7. Submit an Establish message to bind connection.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Establishment Acknowledgment](#) message.
9. Submit a [Sequence](#) message.
10. Receive and process a Sequence message.

Request for Cross Rejection

The purpose of this test is to verify that the client system can receive and process a Request for Cross Rejection message (dual exception reports).

Pre-Registered or On-Demand Format

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

Steps of the test: Request for Cross Rejection 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
The purpose of this test is to verify that the client system can receive and process a Request for Cross Rejection message (dual exception reports).

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11621 |
| Incremental Feed B | 224.0.25.101 | 11721 |
| Snapshot MBP | 224.0.28.123 | 19621 |
| Snapshot MBO | 224.0.25.254 | 20621 |
| Instrument Replay | 224.0.28.122 | 16621 |

| Category | Link |
|---------------------|-------------------------|
| Templates File: | templates_FixBinary.xml |
| Configuration File: | config.xml |

| Description | Flag | Status |
|--|------|------------|
| 1 Submit a New Order Cross with a quantity greater than 10 on each side. | | Not Tested |
| 2 Receive and Process Business Reject | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Request for Cross Rejection test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Submit a [New Order Cross](#) message with a quantity greater than 10 on each side.
4. Select "Yes" or "No" to indicate whether or not your system received and processed the [Business Reject](#) message.

Request for Cross Message (Equity)

The purpose of this test is to verify that the client system can submit a Request for Cross message, wait for the proper RFC window and process all Acknowledgments and Fills.

Pre-Registered or On-Demand Format

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

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

Steps of the test: Request for Cross Message (Equity) 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
The purpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.121 | 11606 |
| Incremental Feed B | 224.0.25.101 | 11706 |
| Snapshot MBP | 224.0.28.121 | 19606 |
| Snapshot MBO | 224.0.25.254 | 20606 |
| Instrument Replay | 224.0.28.121 | 16606 |

Category: Link:

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit Request for Quote | | Not Tested |
| 2 Receive and Process Quote Acknowledgement | | Not Tested |
| 3 Submit a New Order Cross with a quantity greater than 10 on each side. | | Not Tested |
| 4 Receive and process Execution Report - New Order for buy side | | Not Tested |
| 5 Receive and process Execution Report - New Order for sell side | | Not Tested |
| 6 Receive and process Execution Report - Trade Outright | | Not Tested |
| 7 Receive and process Execution Report - Trade Outright | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run Request for Cross Message (Equity) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit [Request for Quote](#).
4. Select **Yes** or **No** to indicate whether your system received and processed the [Request for Quote Acknowledgment](#).
5. Submit a [New Order Cross](#) with a quantity greater than 10 on each side.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) for buy side.
7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order for sell side.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).
9. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright.

Request for Cross Message (Non-Equity)

The purpose of this test is to verify that the client system can submit a Request for Cross message, wait for the proper RFC window and process all Acknowledgments and Fills.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Request for Cross Message (non-Equity) 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
The purpose of this test is to verify that the client system can submit a Request for Cross Message, waiting for the proper RFC window, and process all Acknowledgments and Fills.

Contracts :

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11621 |
| Incremental Feed B | 224.0.28.101 | 11721 |
| Snapshot MBP | 224.0.28.123 | 19621 |
| Snapshot MBO | 224.0.28.254 | 20621 |
| Instrument Replay | 224.0.28.122 | 16621 |

| Category | Link |
|---------------------|-------------------------|
| Templates File: | templates_FixBinary.xml |
| Configuration File: | config.xml |

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit Request for Quote | | Not Tested |
| 2 Receive and Process Quote Acknowledgement | | Not Tested |
| 3 Submit a New Order Cross with a quantity greater than 10 on each side | | Not Tested |
| 4 Receive and process Execution Report - New Order for buy side | | Not Tested |
| 5 Receive and process Execution Report - New Order for sell side | | Not Tested |
| 6 Receive and process Execution Report - Trade Outright | | Not Tested |
| 7 Receive and process Execution Report - Trade Outright | | Not Tested |

Key: not tested complete pending failed



Note: If a test is not proceeding to the next step, selecting the Refresh button () below the test steps may resolve the issue.

▶ To run a Request for Cross Message (Non-Equity) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit [Request for Quote](#).
4. Select **Yes** or **No** to indicate whether your system received and processed the [Request for Quote Acknowledgment](#).
5. Submit a [New Order Cross](#) with a quantity greater than 10 on each side.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) for buy side.
7. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order for sell side.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#).
9. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Outright.

Send a Mass Quote Message on One or More UDS Contracts

The Purpose of this test is to verify that your application can submit a [Mass Quote](#) message on a User-Defined Spread instrument.

Pre-Registered or On-Demand Format

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

The screenshot shows the 'Test Case' tab in the AutoCert+ iLink interface. The title is 'Steps of the test: Send a Mass Quote message on one or more UDS contracts for Pre-Registered Format'. Below the title, there is a 'Purpose' section stating: 'The Purpose of this test is to verify that your application can submit a Mass Quote message on a User-Defined Spread instrument.' A 'Contracts' dropdown menu is set to '5NQHD C9200,5NQHD P9200,UD 99-RR 0316800022 - 609'. A 'Select' button is next to it. Below the dropdown is a table with columns 'Category', 'IP', and 'Port'. The table lists five categories: 'Incremental Feed A', 'Incremental Feed B', 'Snapshot MBP', 'Snapshot MBO', and 'Instrument Replay'. The 'Link' section shows 'templates_FixBinary.xml' and 'config.xml'. At the bottom, there is a table with 'Description', 'Flag', and 'Status' columns. The first row is 'Send a Mass Quote message on at least one UDS option instrument' with a 'Not Tested' status. The second row is 'Receive and Process Mass Quote Acknowledgement' with a 'Not Tested' status. A 'REFRESH' button is at the bottom left.

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11609 |
| Incremental Feed B | 224.0.25.101 | 11709 |
| Snapshot MBP | 224.0.28.122 | 19609 |
| Snapshot MBO | 224.0.25.254 | 20609 |
| Instrument Replay | 224.0.28.122 | 19609 |

| Description | Flag | Status |
|---|------|------------|
| 1 Send a Mass Quote message on at least one UDS option instrument | | Not Tested |
| 2 Receive and Process Mass Quote Acknowledgement | | Not Tested |

Key: ● not tested ● complete ● pending ● failed

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Send a Mass Quote Message on One or More UDS Contracts test

1. From the Contract drop-down, select the desired contract if the contract is not already locked.
2. Click the "START TEST" button.

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

3. Send a [Mass Quote](#) message on at least one UDS option instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).

Send an Order on an Existing UDS

The purpose of this test is to verify that your application can submit a [New Order - Single](#) message on an existing User Defined Spread instrument.

Pre-Registered or On-Demand Format

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

Steps of the test: Send an order on an existing UDS 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
The Purpose of this test is to verify that your application can submit a New Order message on an existing User-Defined Spread instrument.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11609 |
| Incremental Feed B | 224.0.25.101 | 11709 |
| Snapshot MBP | 224.0.28.122 | 19609 |
| Snapshot MBO | 224.0.25.254 | 20609 |
| Instrument Replay | 224.0.28.122 | 16609 |

Category: Link:

| Description | Flag | Status |
|---|-----------------------|------------|
| 1 Send an order on an UDS option instrument | <input type="radio"/> | Not Tested |
| 2 Receive and Process Execution Report - New Order message for the order sent in step 1 | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Send an Order on an Existing UDS test:

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

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Send [New Order - Single](#) message on a UDS option instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message for the order sent in step 1.

Session Queue for Single Split Message

The purpose of this test is to verify that your application system can properly process a CME Globex response to a message that was not completely sent in a single network packet.

Note: It is important to note that AutoCert+ will artificially split the customer's inbound message into multiple packets in order to generate session queuing condition. It is not necessary within this test for you to split your own message across multiple packets.

Pre-Registered or On-Demand Format

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

Steps of the test: Session Queue for Single Split Message for Order entry 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
The purpose of this test is to verify that your Application System can properly process a CME response to a message that was not completely sent in a single network packet. It is important to note that AutoCert+ will artificially split the customer's inbound message into multiple packets in order to generate session queuing condition. It is not necessary within this test for you to split your own message across multiple packets.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBP | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.254 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

Category: Link:

| Description | Flag | Status |
|--|-----------------------|------------|
| 1 Submit a Limit Order for the selected product | <input type="radio"/> | Not Tested |
| 2 Receive and Process an Execution Report - Order Acknowledgment message | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Session Queue for Single Split Message test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **"START TEST"** button.

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

3. Submit a Limit Order for the selected product
4. Enter the following tag values to indicate that your system received and processed an Execution Report - Order Acknowledgment message:
 - tag 5904-DelayDuration
 - tag 9553-SplitMsg

Session Queue for Single Split Message (Mass Quotes)

The purpose of this test is to verify that your application system can properly process a CME Globex response to a message that was not completely sent in a single network packet.

Note: It is important to note that AutoCert+ will artificially split the customer's inbound message into multiple packets in order to generate session queuing condition. It is not necessary within this test for you to split your own message across multiple packets.

Pre-Registered or On-Demand Format

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

Steps of the test: Session Queue for Single Split Message for 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
The purpose of this test is to verify that your Application System can properly process a CME response to a message that was not completely sent in a single network packet. It is important to note that AutoCert+ will artificially split the customer's inbound message into multiple packets in order to generate session queuing condition. It is not necessary within this test for you to split your own message across multiple packets.

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11621 |
| Incremental Feed B | 224.0.25.101 | 11721 |
| Snapshot MBP | 224.0.28.123 | 19621 |
| Snapshot MBO | 224.0.25.254 | 20621 |
| Instrument Replay | 224.0.28.122 | 16621 |

Category: Link:

Templates File: Configuration File:

| Description | Flag | Status |
|---|-----------------------|------------|
| 1 Submit a Single Sided Mass Quote for the selected product | <input type="radio"/> | Not Tested |
| 2 Receive and Process a Quote Acknowledgment message | <input type="radio"/> | Not Tested |

Key: ☐ not tested ☒ complete ☐ pending ☐ failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run a Session Queue for Single Split Message (Mass Quote) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Submit a Single Sided Mass Quote for the selected product
4. Receive and Process a Quote Acknowledgment message
 - tag 5904-DelayDuration
 - tag 9553-SplitMsg

Spread Complete Order

The purpose of this test is to verify that your application can:

- submit a spread limit order
- receive and process the Execution Reports (Ack,Fill,Elimination,Correction,Bust) for a spread instrument

Pre-Registered or On-Demand Format



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

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

Steps of the test: Spread Complete Order Test 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
The purpose of this test is to verify that your application can submit a spread limit order and receive and process the Execution Reports (Ack,Fill,Elimination,Correction,Bust) for a spread instrument

Contracts : **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link: [Link](#)
 Templates File: [templates_FxBinary.xml](#)
 Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, send a Limit Order message for the selected spread dummy instrument | | Not Tested |
| 2 Receive and process an Execution Report - Elimination | | Not Tested |
| 3 Submit a Limit Order message with a quantity 1 for the selected spread dummy instrument | | Not Tested |
| 4 Receive and Process Execution Report - New Order | | Not Tested |
| 5 Receive and Process Execution Report - Trade Spread (Full Fill) | | Not Tested |
| 6 Receive and Process Execution Report - Trade Spread Leg (First Leg Full Fill) | | Not Tested |
| 7 Receive and Process Execution Report - Trade Spread Leg (Second Leg Full Fill) | | Not Tested |
| 8 Receive and process Execution Report - Trade Addendum Spread (Cancellation) for Spread and Spread Leg for each leg | | Not Tested |
| 9 Submit 4 separate Limit Orders with a quantity 1 | | Not Tested |
| 10 Receive and Process Execution Report - Trade Spread and Trade Spread Leg for all 4 Full Fills messages | | Not Tested |
| 11 Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for some legs only) for the first Full Fill message | | Not Tested |
| 12 Receive and Process Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and some legs) for the second Full Fill messages. Input value for leg trade correction. | | Not Tested |
| 13 Receive and Process Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and all legs) for the third Full Fill messages. Did you receive and process three separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for the Spread and each leg? | | Not Tested |
| 14 Receive and Process Execution Report - Trade Addendum Spread Leg (Correction for All legs only) for the fourth Full Fill messages. Did you receive and process two separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for each leg? | | Not Tested |

Key: not tested complete pending failed

[We want your feedback!](#)



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run a Spread Complete Order test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, send a [Limit Order](#) message for the selected spread dummy instrument.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Elimination](#).

5. Submit a Limit Order message with a quantity of 1 for the selected spread dummy instrument.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
7. Enter the following tag values to indicate that your system received and processed the [Execution Report - Trade Spread \(Full Fill\)](#):
 - tag 39-OrdStatus
 - tag 31-LastPx
 - tag 38-OrderQty
8. Enter the tag 31-LastPx value to indicate that your system received and processed the [Execution Report - Trade Spread Leg \(First Leg Full Fill\)](#).
9. Enter the tag 31-LastPx value to indicate that your system received and processed the Execution Report - Trade Spread Leg (Second Leg Full Fill).
10. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Addendum Spread \(Cancellation\)](#) for Spread and Spread Leg for each leg.
11. Submit 4 separate Limit Orders with a quantity 1.
12. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Spread and Trade Spread Leg for all 4 Full Fills messages.
13. Enter the following tag values to indicate that your system received and processed the Execution Report - Trade Addendum Spread Leg (Correction for some legs only) for the first Full Fill message
 - tag 1507-OrigSideTradeID
 - tag 31-LastPx
 - tag 9703-OriginalSecondaryExecID
15. Enter the following tag values to indicate that your system received and processed the Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and some legs) for the second Full Fill messages:
 - tag 1507-OrigSideTradeID
 - tag 31-LastPx
 - tag 9703-OriginalSecondaryExecID
16. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Addendum Spread and Spread Leg (Correction for Spread and all legs) for the third Full Fill messages. Did you receive and process three separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for the Spread and each leg?
17. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - Trade Addendum Spread Leg (Correction for All legs only) for the fourth Full Fill messages. Did you receive and process two separate trade correction messages (tag 39-OrdStatus=G, tag 150-ExecType=G) for each leg?

Stop Limit Order

The purpose of this test is to verify the client system can submit and cancel a stop-limit order and receive and process the Acknowledgment and Fill messages for an outright instrument

Pre-Registered and On-Demand Format

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

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

Steps of the test: Stop Limit Order Test 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
The purpose of this test is to verify the client system can submit and cancel a stop limit order and receive and process the Acknowledgment and Fill messages for an outright instrument.

Contracts : 06SH2.06SZ1.06SH2.06SZ1 - 640 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBP | 224.0.28.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link
Templates File: [templates_FixBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit Stop-Limit Order message with a quantity greater than 1 | | Not Tested |
| 2 Receive and Process Execution Report - New Order message | | Not Tested |
| 3 Receive and Process Execution Report - New Order message when the stop price is triggered | | Not Tested |
| 4 Receive and Process Execution Report - Trade Outright message | | Not Tested |
| 5 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted | | Not Tested |
| 6 Receive and process Execution Report - Cancel message | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.

To run a Stop-Limit Order Test

1. Select a **SenderComp** from the drop-down and select **ASSIGN** if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit [Stop-Limit Order](#) message with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message.
5. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order message when the stop price is triggered.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#) message.
7. Submit an [Order Cancel Request](#) message for the remaining quantity left on the original order submitted.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) message.

Stop Order

The purpose of this test is to verify the client system can submit and cancel a stop order and receive and process the Acknowledgment and Fill messages for an outright instrument

Pre-Registered or On-Demand Format



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

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

Steps of the test: Stop Order Test 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
The purpose of this test is to verify the client system can submit and cancel a stop order and receive and process the Acknowledgment and Fill messages for an outright instrument

Contracts : 06SH2-06SZ1-06SH2-06SZ1 - 640 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11640 |
| Incremental Feed B | 224.0.25.101 | 11740 |
| Snapshot MBO | 224.0.25.123 | 19640 |
| Snapshot MBO | 224.0.25.254 | 20640 |
| Instrument Replay | 224.0.28.79 | 16640 |

Category: Link
Templates File: [templates_FixBinary.xml](#)
Configuration File: [config.xml](#)

| Description | Flag | Status |
|--|------|------------|
| 1 Over an iLink connection, submit Stop Order message with a quantity greater than 1 | | Not Tested |
| 2 Receive and Process Execution Report - New Order message | | Not Tested |
| 3 Receive and Process Execution Report - New Order message when the stop price is triggered | | Not Tested |
| 4 Receive and Process Execution Report - Trade Outright message | | Not Tested |
| 5 Submit an Order Cancel Request message for the remaining quantity left on the original order submitted | | Not Tested |
| 6 Receive and process Execution Report - Cancel message | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run a Stop Order test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.



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

3. Over an iLink connection, submit [Stop Order](#) message with a quantity greater than 1.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message.
5. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order message when the stop price is triggered.
6. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Trade Outright](#) message.
7. Submit an [Order Cancel Request](#) message for the remaining quantity left on the original order submitted.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - Cancel](#) message.

Support MOSR Functionality for a Particular Market Segment

The purpose of this test is to verify that client system customer application can submit an Order Mass Status Request (35=AF) and receive an Order Status Request Acknowledgment (35=8, 150=I) when obtaining status for all working order for a specific market segment.

Pre-Registered or On-Demand Format



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

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

Steps of the test: Support MOSR functionality for a particular market segment 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
The purpose of this test is to verify that client system customer application can submit Order Mass Status Request (35=AF) and receive Order Status Request Acknowledgment (35=8, 150=I) when obtaining status for all working order for a specific market segment.

Contracts : 0ZWK1_0ZWN1_0ZWK1-0ZWN1 - 659 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.122 | 11659 |
| Incremental Feed B | 224.0.25.101 | 11759 |
| Snapshot MBP | 224.0.28.79 | 19659 |
| Snapshot MBO | 224.0.25.254 | 20659 |
| Instrument Replay | 224.0.28.122 | 16659 |

Category: Link
 Templates File: templates_FixBinary.xml
 Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a limit day order for the selected instrument on segment 99 | | Not Tested |
| 2 Receive and Process Execution Report - New Order | | Not Tested |
| 3 Using the same instrument, submit a second limit day order | | Not Tested |
| 4 Receive and Process an Execution Report - Acknowledgement message | | Not Tested |
| 5 Submit Order Status Request (35=AF) message with tag 585-MassStatusReqType=100 for all orders for a specific Market Segment | | Not Tested |
| 6 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |
| 7 Receive and Process Execution Report - Status (35=8 & 150=I) | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run a Support MOSR Functionality for a Particular Market Segment test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **START TEST** button.



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

3. Over an iLink connection, submit a [Limit Day order](#) for the selected instrument on segment 99.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#).
5. Using the same instrument, submit a second Limit Day order.
6. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report - New Order message.
7. Submit [Order Status Request \(35=AF\)](#) message with tag 585-MassStatusReqType=100 for all orders for a specific Market Segment.
8. Enter the following tag values to indicate that your system received and processed the [Execution Report - Status \(35=8 & 150=I\)](#):

- tag 39-OrdStatus
- tag 912-LastRptRequested
- tag 584-MassStatusReqID

12. Enter the following tag values to indicate that your system received and processed the Execution Report - Status (35=8 & 150=I):

- tag 39-OrdStatus
- tag 912-LastRptRequested
- tag 584-MassStatusReqID

Unsolicited Quote Cancellations

The purpose of this test is to verify that the client system can receive and process an unsolicited Quote Cancellations (disconnect, terminate, and GCC initiated)

Pre-Registered or On-Demand Format

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

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

Steps of the test: Unsolicited Quote Cancellations 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
The purpose of this test is to verify that the client system can receive and process an unsolicited Quote Cancellations (disconnect, terminate, and GCC initiated)

Contracts : 06MM0 C0375,06MM0 P0375,16MM0 C0375 - 613 **Select**

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.79 | 11613 |
| Incremental Feed B | 224.0.25.101 | 11713 |
| Snapshot MBP | 224.0.28.79 | 19613 |
| Snapshot MBO | | |
| Instrument Replay | 224.0.28.79 | 16613 |

Category Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|---|------|------------|
| 1 Over an iLink connection, submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 2 Receive and process Mass Quote Acknowledgement | | Not Tested |
| 3 A hard disconnect is simulated to prompt an unsolicited Quote Cancellation. Reconnect FIXP session successfully | | Not Tested |
| 4 Upon connected, send Retransmit Request and receive and process any resent messages | | Not Tested |
| 5 Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 6 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 7 Submit a Terminate message. Terminate is performed to prompt quote cancellations | | Not Tested |
| 8 Receive and process Terminate message | | Not Tested |
| 9 Reconnect FIXP session successfully | | Not Tested |
| 10 Upon connected, send Retransmit Request and receive and process any resent messages | | Not Tested |
| 11 Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group | | Not Tested |
| 12 Receive and process a Quote Acknowledgement message | | Not Tested |
| 13 Receive and process an unsolicited Quote Cancellation | | Not Tested |

Key: not tested complete pending failed

REFRESH

Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.

To run an Unsolicited Quote Cancellations test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the "START TEST" button.

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

3. Over an iLink connection, submit a two-sided [Mass Quote](#) with at least 2 quotes from the same instrument group.
4. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
5. A hard disconnect is simulated to prompt an unsolicited Quote Cancellation.
6. Select **Yes** or **No** to indicate whether your system reconnected to the FIXP session successfully.
7. Upon connection, send [Retransmit Request](#) and receive and process any resent messages

8. Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.
9. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.
10. Submit a [Terminate](#) message. Termination is performed to prompt quote cancellations.
11. Select **Yes** or **No** to indicate whether your system received and processed the Terminate message.
12. Select **Yes** or **No** to indicate whether your system reconnected the FIXP session successfully (receive and process any appropriate messages).
13. Submit a two-sided Mass Quote with at least 2 quotes from the same instrument group.
14. Select **Yes** or **No** to indicate whether your system received and processed the Quote Acknowledgment message.

Failover Tests

This section contains information on the failover tests.

MSGW Failover from Primary to Backup Components (Binding without Initialization)

The purpose of this test is to verify that your system can recover and continue to function properly during a primary MSGW failover.

Pre-Registered or On-Demand Format



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

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

Steps of the test: MSGW failover from primary to backup components (Binding without Initialization) 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
The purpose of this test is to verify that the client system can recover and continue to function properly during the primary MSGW failover by re-establishing the connection to new primary MSGW without re-initialization

Contracts : 1GLBN0.1GLBV0.1GLBN0-1GLBV0 - 644 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.125 | 11644 |
| Incremental Feed B | 224.0.25.101 | 11744 |
| Snapshot MBP | 224.0.28.79 | 19644 |
| Snapshot MBO | 224.0.25.254 | 20644 |
| Instrument Replay | 224.0.28.125 | 16644 |

Category: Link
Templates File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over a primary MSGW connection IP, submit an Establish message to bind connection with MSGW | | Not Tested |
| 2 Receive and process Establishment Acknowledgment | | Not Tested |
| 3 Submit a Sequence message | | Not Tested |
| 4 Receive and process a Sequence message | | Not Tested |
| 5 Submit a Limit Day/FAK Order on a primary MSGW connection | | Not Tested |
| 6 Receive and process Execution Report - New Order message on a primary MSGW connection | | Not Tested |
| 7 Submit a Limit Day/FAK Order on a primary MSGW connection | | Not Tested |
| 8 Re-connect to the newly promoted primary, submit an Establish message | | Not Tested |
| 9 Receive and process Establishment Acknowledgment | | Not Tested |
| 10 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages | | Not Tested |
| 11 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request? | | Not Tested |
| 12 After the market open, submit a Limit Day/FAK Order | | Not Tested |
| 13 Did your system properly receive and process the execution report? | | Not Tested |
| 14 Submit a Sequence message | | Not Tested |
| 15 Receive and process a Sequence message | | Not Tested |
| 16 Submit a Terminate message | | Not Tested |
| 17 Receive and process a Terminate message. The selected session will revert to the previous primary gateway | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run an MSGW Failover from Primary to Backup Components (Binding without Initialization) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **START TEST** button.



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

3. Over a primary MSGW connection IP, submit an [Establish](#) message to bind the connection with the MSGW.
4. Receive and process the [Establishment Acknowledgment](#) message.
5. Submit a [Sequence](#) message.
6. Receive and process a Sequence message.

7. Submit a [Limit Day Order](#) on a primary MSGW connection.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message on a primary MSGW connection.
9. Submit a Limit Day Order on a primary MSGW connection.
10. Re-connect to the newly promoted primary, submit an [Establish](#) message.
11. Receive and process [Establishment Acknowledgment](#).
12. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
13. Select **Yes** or **No** to indicate whether your system received and processed the Retransmit Request?
14. After the market open, submit a Limit Day Order.
15. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#)?
16. Submit a Sequence message.
17. Receive and process a Sequence message.
18. Submit a Terminate message.
19. Receive and process a Terminate message. The selected session will revert to the previous primary gateway.

MSGW Failover from Primary to Backup Components (Initialization and Binding)

The purpose of this test is to verify that the client system can recover and continue to function properly during the primary MSGW failover by re-initializing and re-establishing the connection to new primary MSGW

Pre-Registered or On-Demand Format



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

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

Steps of the test: MSGW failover from primary to backup components (Initialization and Binding) 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
The purpose of this test is to verify that the client system can recover and continue to function properly during the primary MSGW failover by re-initializing and re-establishing the connection to new primary MSGW

Contracts : 1GLBN0,1GLBV0,1GLBN0,1GLBV0 - 644 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.125 | 11644 |
| Incremental Feed B | 224.0.25.101 | 11744 |
| Snapshot MBP | 224.0.28.79 | 19644 |
| Snapshot MBO | 224.0.25.254 | 20644 |
| Instrument Replay | 224.0.28.125 | 16644 |

Category: Link
Template File: templates_FixBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over a primary MSGW connection IP, submit a Negotiate message using new UUID to initialize the connection with MSGW | ● | Not Tested |
| 2 Receive and process a Negotiation Response message | ● | Not Tested |
| 3 Submit an Establish message to bind connection with MSGW | ● | Not Tested |
| 4 Receive and process Establishment Acknowledgment | ● | Not Tested |
| 5 Submit a Sequence message | ● | Not Tested |
| 6 Receive and process a Sequence message | ● | Not Tested |
| 7 Submit a Limit Day/FAK Order on a primary MSGW connection | ● | Not Tested |
| 8 Receive and process Execution Report - New Order message on a primary MSGW connection | ● | Not Tested |
| 9 Submit a Limit Day/FAK Order on a primary MSGW connection | ● | Not Tested |
| 10 Re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection | ● | Not Tested |
| 11 Receive and process a Negotiation Response message | ● | Not Tested |
| 12 Submit an Establish message to bind the connection | ● | Not Tested |
| 13 Receive and process Establishment Acknowledgment | ● | Not Tested |
| 14 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages | ● | Not Tested |
| 15 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request? | ● | Not Tested |
| 16 After the market open, submit a Limit Day Order | ● | Not Tested |
| 17 Did your system properly receive and process the execution report? | ● | Not Tested |
| 18 Submit a Sequence message | ● | Not Tested |
| 19 Receive and process a Sequence message | ● | Not Tested |
| 20 Submit a Terminate message | ● | Not Tested |
| 21 Receive and process a Terminate message. The selected session will revert to the previous primary gateway. | ● | Not Tested |

Key: ● not tested ● complete ● pending ● failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (REFRESH) below the test steps may resolve the issue.



To run an MSGW Failover from Primary to Backup Components (Initialization and Binding) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **START TEST** button.



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

3. Over a primary MSGW connection IP, submit a [Negotiate](#) message using new UUID to initialize the connection with MSGW.

4. Receive and process a [Negotiation Response](#) message.
5. Submit an [Establish](#) message to bind connection with MSGW.
6. Receive and process the [Establishment Acknowledgment](#).
7. Submit a [Sequence](#) message.
8. Receive and process a Sequence message.
9. Submit a [Limit Day Order](#) on a primary MSGW connection.
10. Select **Yes** or **No** to indicate whether your system received and processed the [Execution Report - New Order](#) message on a primary MSGW connection.
11. Submit a Limit Day Order on a primary MSGW connection.
12. Re-connect to the newly promoted primary: Submit a Negotiate message using new UUID to re-initialize the connection.
13. Receive and process a Negotiation Response message.
14. Submit an Establish message to bind the connection.
15. Receive and process the Establishment Acknowledgment.
16. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
17. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report(s) from the Retransmit Request?
18. After the market open, submit a Limit Day Order.
19. Select **Yes** or **No** to indicate whether your system received and processed the execution report?
20. Submit a Sequence message.
21. Receive and process a Sequence message.
22. Submit a [Terminate](#) message.
23. Receive and process a Terminate message. The selected session will revert to the previous primary gateway.

MSGW Failover from Primary to Backup Components for Mass Quoting Systems (Binding without Initialization)

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary MSGW failover by re-establishing the connection to the new primary MSGW without re-initialization.

Pre-Registered or On-Demand Format



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

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

Steps of the test: MSGW failover from primary to backup components for Mass Quoting Systems (Binding without Initialization) 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
The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary MSGW failover by re-establishing the connection to new primary MSGW without re-initialization.

Contracts : TGLBN0, TGLBV0, TGLBN0-TGLBV0 - 644 Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.125 | 11644 |
| Incremental Feed B | 224.0.25.101 | 11744 |
| Snapshot MBP | 224.0.28.79 | 19644 |
| Snapshot MBO | 224.0.25.254 | 20644 |
| Instrument Replay | 224.0.28.125 | 16644 |

Category: Link
Templates File: templates_FinBinary.xml
Configuration File: config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over a primary MSGW connection IP, submit an Establish message to bind connection with MSGW | | Not Tested |
| 2 Receive and process Establishment Acknowledgment | | Not Tested |
| 3 Submit a Sequence message | | Not Tested |
| 4 Receive and process a Sequence message | | Not Tested |
| 5 Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99 | | Not Tested |
| 6 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 7 Re-connect to the newly promoted primary, submit an Establish message | | Not Tested |
| 8 Receive and process Establishment Acknowledgment | | Not Tested |
| 9 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages | | Not Tested |
| 10 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request? | | Not Tested |
| 11 After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99 | | Not Tested |
| 12 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 13 Submit a Sequence message | | Not Tested |
| 14 Receive and process a Sequence message | | Not Tested |
| 15 Submit a Terminate message | | Not Tested |
| 16 Receive and process a Terminate message. The selected session will revert to the previous primary gateway | | Not Tested |

Key: not tested complete pending failed

REFRESH



Note: If a test is not proceeding to the next step, selecting the Refresh button (**REFRESH**) below the test steps may resolve the issue.



To run an MSGW Failover from Primary to Backup Components for Mass Quoting Systems (Binding without Initialization) test:

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **START TEST** button.



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

3. Over a primary MSGW connection IP, submit an [Establish](#) message to bind the connection with the MSGW.
4. Receive and process [Establishment Acknowledgment](#).
5. Submit a [Sequence](#) message.

6. Receive and process a Sequence message.
7. Submit a two-sided [Mass Quote \(35=i\)](#) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99.
8. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
9. Re-connect to the newly promoted primary, submit an Establish message.
10. Receive and process the Establishment Acknowledgment.
11. Submit a [Retransmit Request](#) message on the newly promoted primary and receive and process any resent messages.
12. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report(s) from the Retransmit Request.
13. After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99.
14. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.
15. Submit a Sequence message.
16. Receive and process a Sequence message.
17. Submit a [Terminate](#) message.
18. Receive and process a Terminate message. The selected session will revert to the previous primary gateway.

MSGW Failover from Primary to Backup Components for Mass Quoting Systems (Initialization and Binding)

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary MSGW failover by re-initializing and re-establishing the connection to the new primary MSGW

Pre-Registered or On-Demand Format



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

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Steps of the test: MSGW failover from primary to backup components for Mass Quoting Systems (Initialization and Binding) 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

The purpose of this test is to verify that the client Mass Quoting system can recover and continue to function properly during the primary MSGW failover by re-initializing and re-establishing the connection to the new primary MSGW

Contracts :
1GLBN0,1GLBV0,1GLBN0-1GLBV0 - 644
Select

| Category | IP | Port |
|--------------------|--------------|-------|
| Incremental Feed A | 224.0.28.125 | 11644 |
| Incremental Feed B | 224.0.25.101 | 11744 |
| Snapshot MBP | 224.0.28.79 | 19644 |
| Snapshot MBO | 224.0.25.254 | 20644 |
| Instrument Replay | 224.0.28.125 | 16644 |

Category
Link

Templates File:
templates_FixBinary.xml

Configuration File:
config.xml

| Description | Flag | Status |
|--|------|------------|
| 1 Over a primary MSGW connection IP, submit a Negotiate message using new UUID to initialize the connection with MSGW | | Not Tested |
| 2 Receive and process a Negotiation Response message | | Not Tested |
| 3 Submit an Establish message to bind connection with MSGW | | Not Tested |
| 4 Receive and process Establishment Acknowledgment | | Not Tested |
| 5 Submit a Sequence message | | Not Tested |
| 6 Receive and process a Sequence message | | Not Tested |
| 7 Submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99 | | Not Tested |
| 8 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 9 Re-connect to the newly promoted primary, submit a Negotiate message using new UUID to re-initialize the connection | | Not Tested |
| 10 Receive and process a Negotiation Response message | | Not Tested |
| 11 Submit an Establish message to bind the connection | | Not Tested |
| 12 Receive and process Establishment Acknowledgment | | Not Tested |
| 13 Submit a Retransmit Request message on newly promoted primary and receive and process any resent messages | | Not Tested |
| 14 Did your system successfully receive and process the Execution Report(s) from the Retransmit Request? | | Not Tested |
| 15 After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99 | | Not Tested |
| 16 Receive and process Mass Quote Acknowledgment | | Not Tested |
| 17 Submit a Sequence message | | Not Tested |
| 18 Receive and process a Sequence message | | Not Tested |
| 19 Submit a Terminate message | | Not Tested |
| 20 Receive and process a Terminate message. The selected session will revert to the previous primary gateway. | | Not Tested |

Key: not tested complete pending failed

REFRESH

 **Note:** If a test is not proceeding to the next step, selecting the Refresh button () below the test steps may resolve the issue.

 **To run an MSGW Failover from Primary to Backup Components for Mass Quoting Systems (Initialization and Binding) test:**

1. Select a SenderComp from the drop-down and select ASSIGN if a SenderComp is not already assigned.
2. Click the **START TEST** button.

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

3. Over a primary MSGW connection IP, submit a [Negotiate](#) message using new UUID to initialize the connection with MSGW.
4. Receive and process a [Negotiate Response](#) message.
5. Submit an [Establish](#) message to bind connection with MSGW.
6. Receive and process [the Establishment Acknowledgment](#).
7. Submit a [Sequence](#) message.
8. Receive and process a Sequence message.
9. Submit a two-sided [Mass Quote \(35=i\)](#) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99.
10. Select **Yes** or **No** to indicate whether your system received and processed the [Mass Quote Acknowledgment](#).
11. Re-connect to the newly promoted primary: Submit a Negotiate message using a new UUID to re-initialize the connection.
12. Receive and process a Negotiate Response message.
13. Submit an Establish message to bind the connection.
14. Receive and process the Establishment Acknowledgment.
15. Submit a [Retransmit Request](#) message on newly promoted primary and receive and process any resent messages.
16. Select **Yes** or **No** to indicate whether your system received and processed the Execution Report(s) from the Retransmit Request?
17. After the market open, submit a two-sided Mass Quote (35=i) message for at least 2 quotes from the same instrument group, each having a quantity greater than 5 on segment 99.
18. Select **Yes** or **No** to indicate whether your system received and processed the Mass Quote Acknowledgment.
19. Submit a Sequence message.
20. Receive and process a Sequence message.
21. Submit a [Terminate](#) message.
22. Receive and process a Terminate message. The selected session will revert to the previous primary gateway.