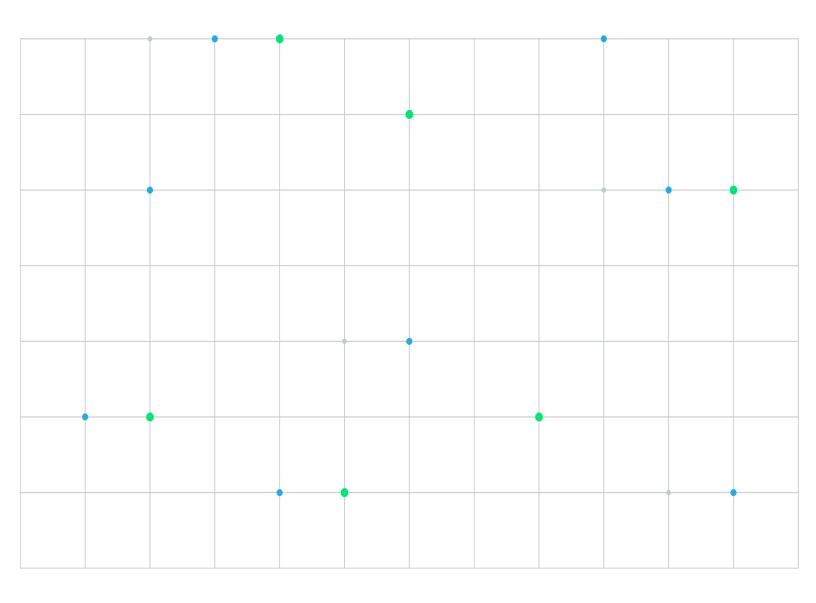


AutoCert+ Market Data Platform 3.0 User Manual

October 24, 2022



Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade. All examples discussed are hypothetical situations, used for explanation purposes only, and should not be considered investment advice or the results of actual market experience.

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 All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT and NYMEX rules.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

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Getting Started

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

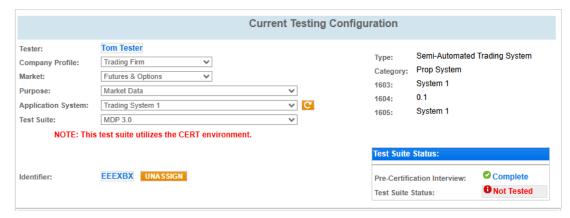
To facilitate the process of connecting a customer application, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

This Help system accompanies the AutoCert+ Market Data Platform 3.0 test suite.



To run and navigate AutoCert+:

- 1. Log into the automated certification tool.
- 2. Review general AutoCert+ test suite navigation and general interview information.
- 3. Access the Market Data Platform 3.0 (MDP 3.0) test suite, by selecting the following settings on the **Current Testing Configuration** screen.
 - a. Company Profile: Select a company profile.
 - b. Market: Select Futures & Options
 - c. Purpose: Select Market Data.
 - d. Application System: Select a test system.
 - e. Test Suite: Select MDP 3.0.
 - f. Identifier: Select a product Identifier to use for market data message tests and click Assign.



- 4. Complete the Interview for this test suite.
- 5. Complete applicable test cases.
- 6. After certifying applicable test cases, complete the certification process from the Post Certification tab.

What's New

The list below illustrates the updates made to the AutoCert+ Market Data Platform 3.0 Help system.

Date	Торіс	Description
24 Oct 2022	Format	Website and PDF format changes only.
16 Nov 2021	Interview	Updated interview screenshot.
27 Oct 2021	TCP Recovery	Added new chapter.
10 Oct 2019	Interview	Updated screenshot.
15 Nov 2018	Price Precision Adoption	Added new chapter.
10 Aug 2018	Complex Book Management	Updated screenshot and description.
26 Dec 2017		Rebranded from MDP3 with MBO.
22 Sep 2016		New version with Market by Order.

Interview

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

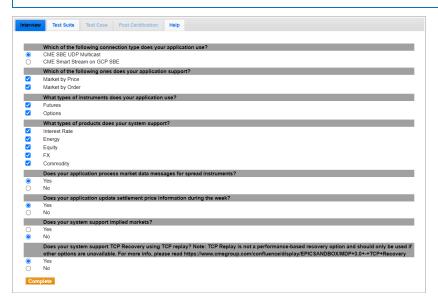


To complete the interview:

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



Note: The items selected in the Interview will determine what types of instruments are tested.



Certification Tests

This section contains information on the certification tests.

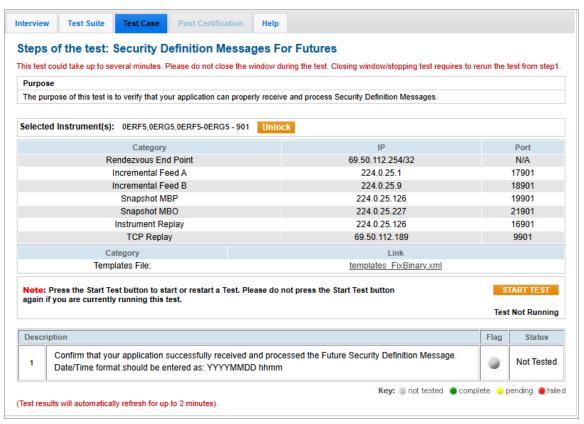
Security Definition Messages

This section contains information on the Security Definition message tests.

Security Definition Messages for Futures

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

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Security Definition Messages for Futures test:

1. From the **Instrument** drop-down, select the desired contract if not already locked.



Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

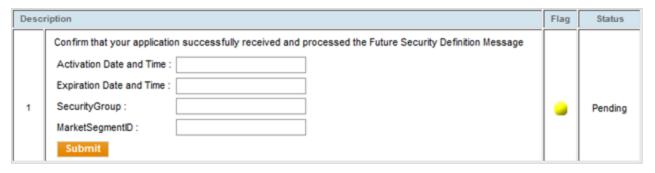
- 2. Click START TEST.
- 3. Enter the following tag values from the Security Definition (35=d) message for a futures instrument that your application received:
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

• tag 1145-EventTime, when tag 865-EventType=7 (Last eligible trade date)

Note: in YYYYMMDD hhmm format

- tag 1151-SecurityGroup
- tag 1300-MarketSegmentID

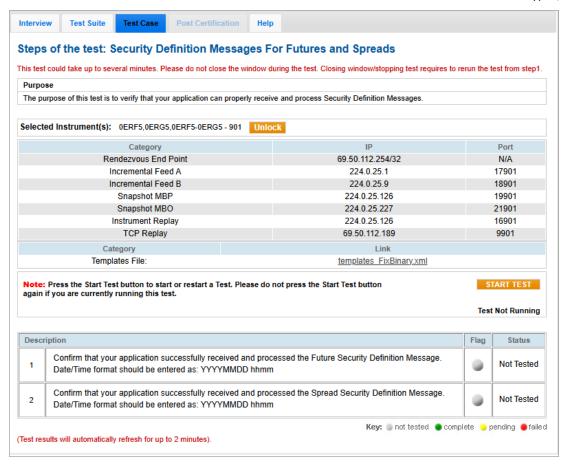


Click Submit.

Security Definition Messages for Futures and Spreads

This test verifies that your application can properly receive and process <u>Security Definition (tag 35-MsgType=d)</u> messages for futures and futures spread instruments.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Security Definition Messages for Futures and Spreads test:

1. From the **Instrument** drop-down, select the desired contract if the contract is not already locked.



Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

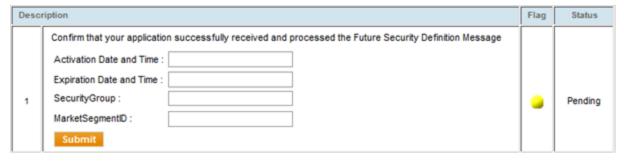
- 2. Click START TEST.
- 3. Enter the following tag values from the Security Definition (35=d) message for a futures instrument that your application received:
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

• tag 1145-EventTime, when tag 865-EventType=7 (Last eligible trade date)

Note: in YYYYMMDD hhmm format

- tag 1151-SecurityGroup
- tag 1300-MarketSegmentID



Click Submit.

- 4. Enter the following tag values from the Security Definition (35=d) message for a futures spread instrument that your application received:
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

• tag 1145-EventTime, when tag 865-EventType=7 (Last eligible trade date)

Note: in YYYYMMDD hhmm format

- tag 1151-SecurityGroup
- tag 1300-MarketSegmentID

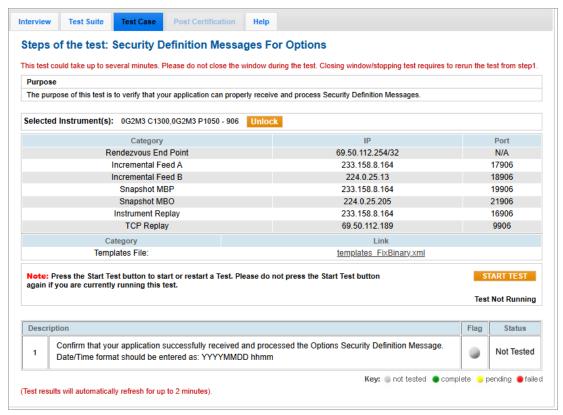


5. Click Submit.

Security Definition Messages for Options

This test verifies that your application can properly receive and process <u>Security Definition (tag 35-MsgType=d)</u> messages for options instruments.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Security Definition Messages for Options test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

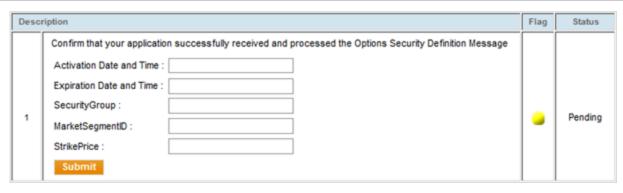
- 2. Click START TEST.
- 3. Enter the following tag values from the Security Definition (35=d) message for an options instrument that your application received:
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

• tag 1145-EventTime, when tag 865-EventType=7 (Last eligible trade date)

Note: in YYYYMMDD hhmm format

- tag 1151-SecurityGroup
- tag 1300-MarketSegmentID

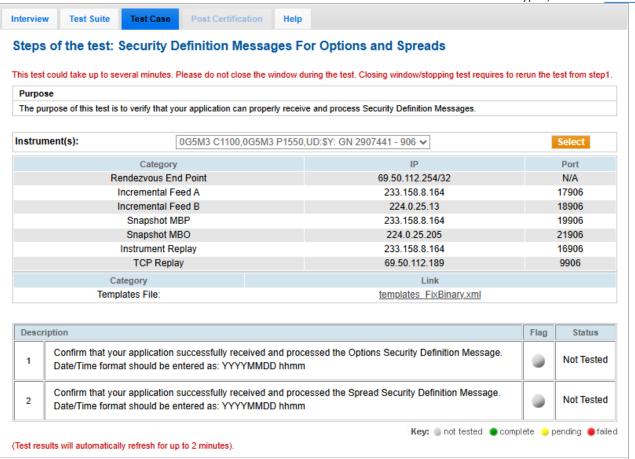


Click Submit.

Security Definition Messages for Options and Spreads

This test verifies that your application can properly receive and process <u>Security Definition (tag 35-MsgType=d)</u> messages for options and options spread contracts.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Security Definition Messages for Options and Spreads test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



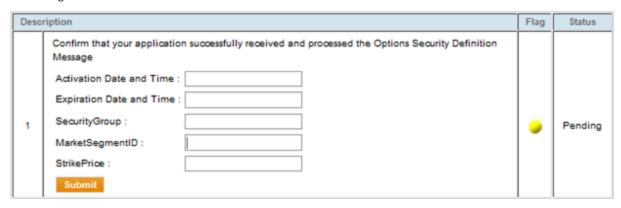
- 2. Click START TEST.
- 3. Enter the following tag values from the Security Definition (35=d) message for an options instrument that your application received:
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

• tag 1145-EventTime, when tag 865-EventType=7 (Last eligible trade date)

Note: in YYYYMMDD hhmm format

- tag 1151-SecurityGroup
- tag 1300-MarketSegmentID
- tag 202-StrikePrice



Click Submit.

- 4. Enter the following tag values from the Security Definition (35=d) message for an options spread instrument that your application received:
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

• tag 1145-EventTime, when tag 865-EventType=7 (Last eligible trade date)

Note: in YYYYMMDD hhmm format

- tag 1151-SecurityGroup
- tag 1300-MarketSegmentID

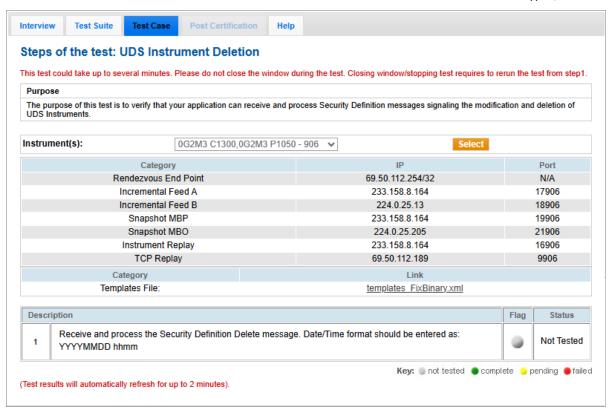
	Confirm that your application successfully received and processed the Spread Security Definition Message. Date/Time format should be entered as: YYYYMMDD hhmm Instrument: UD:F\$: GN 0814993276 SecurityID: 993276		
	Activation Date and Time :		
2	Expiration Date and Time :	9	Pending
	SecurityGroup :		
	MarketSegmentID:		
	Submit		

Click Submit.

UDS Instrument Deletion

This test verifies that your application can receive and process <u>Security Definition (tag 35-MsgType=d)</u> messages signaling the modification and deletion of UDS instruments.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the UDS Instrument Deletion test:

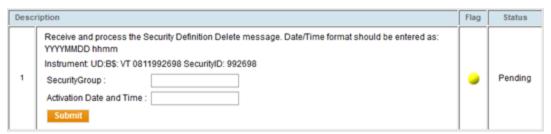
1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Receive and process the Security Definition Delete [35=d, tag 980-SecurityUpdateAction=D (Delete)] message. Enter the following tag values:
 - tag 1151-SecurityGroup
 - tag 1145-EventTime, when tag 865-EventType=5 (Activation)

Note: in YYYYMMDD hhmm format

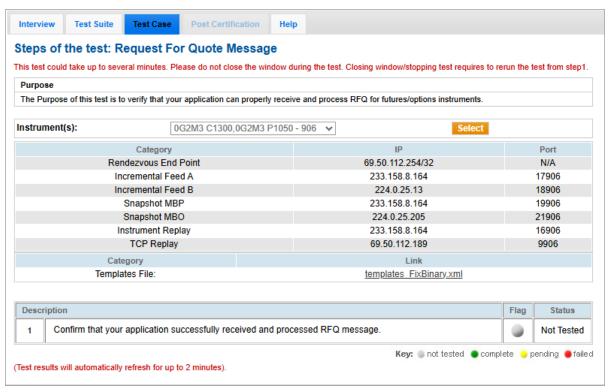


4. Click Submit.

Request for Quote Message for Options Instruments

This test verifies that your application can properly receive and process a Request for Quote (RFQ) (tag 35-MsgType=R) message for Options instruments.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Request for Quote Message for Options Instruments test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



- 2. Click START TEST.
- Confirm that your application successfully received and processed an RFQ message.Enter the tag 38-OrderQty value from the RFQ message.



4. Click Submit.

Book Management Messages

This section contains information on the book management tests.

Book Management Messages for MBO (Outright Only)

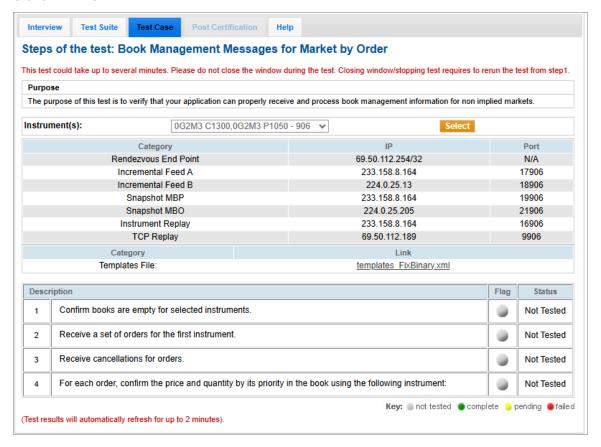
This test verifies that your application can properly receive and process book management information sent in Market Data Incremental Refresh (tag 35-MsgType=X) messages for outright markets.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.

1. From the Instrumentdrop-down, select the desired contracts if the contracts are not already locked.



2. Click START TEST.



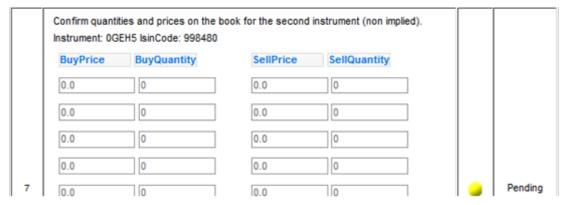
To run the Consolidated Book Management Messages (Outright Only) test:

- Confirm that the books are empty for the selected instruments.
 Click Yes or No.
- 2. Receive a set of orders for the **first** instrument.
- 3. Receive cancellations for orders.
- 4. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the first instrument.



Click Submit.

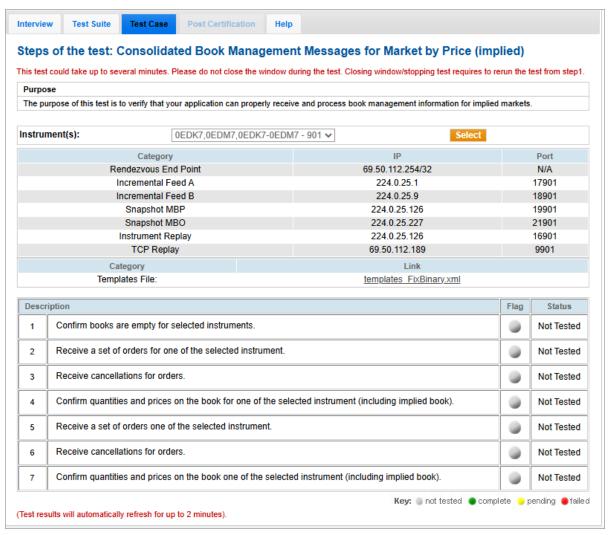
- 5. Receive a set of orders for the **second** instrument.
- 6. Receive cancellations for orders.
- 7. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the **second** instrument, then Click **Submit**.



Consolidated Book Management Messages for MDP (Implied)

This test verifies that your application can properly receive and process book management information Market Data Incremental Refresh (tag 35-MsgType=X) messages for implied markets.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Book Management Messages (Implied) test:

1. From the **Instrument** drop-down, select the desired contract if the contract is not already locked.

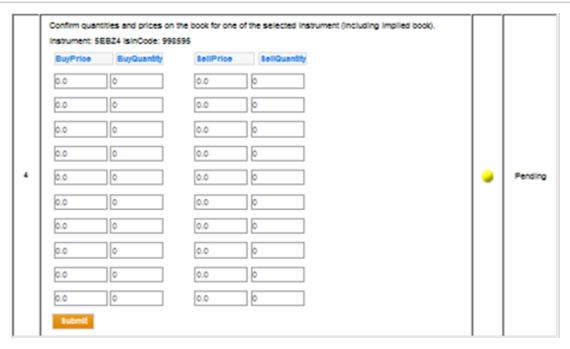


Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Confirm that the books are empty.

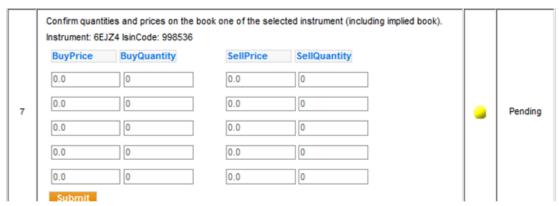
Click Yes or No.

- 4. Receive a set of orders for one of the selected instruments.
- 5. Receive cancellations for orders.
- 6. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the selected instrument (including implied book).



Click Submit.

- 7. Receive a set of orders for the selected instrument.
- 8. Receive cancellations for orders.
- 9. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the selected instrument (including implied book).



10. Click Submit.

Book Management Messages for MBO

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

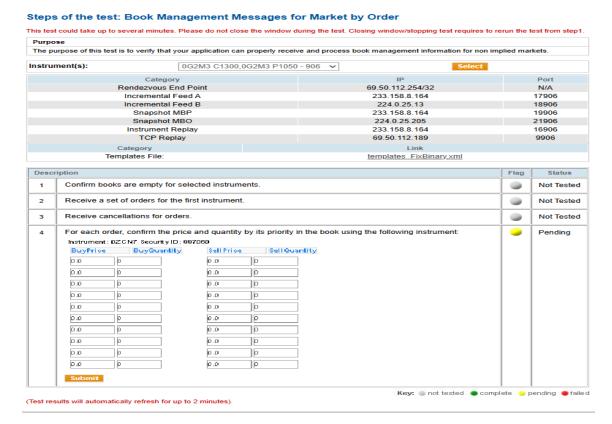
This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.

To run the Book Management Messages for Market by Order test:

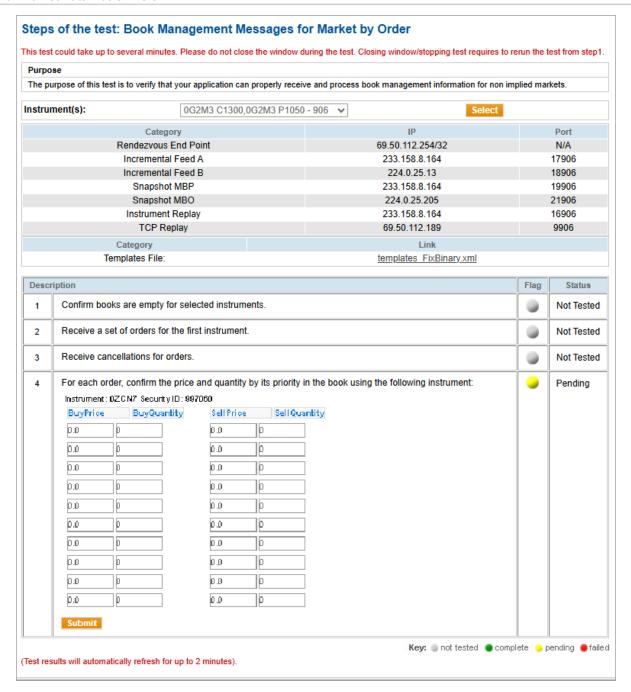
1. From the Instrument drop-down, select the desired contracts if the contracts are not already locked.



2. Click START TEST.



3. Confirm that the books are empty for the selected instruments.



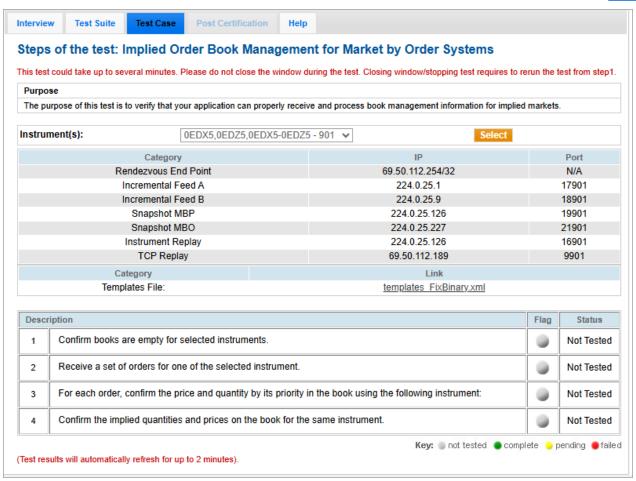
Click Yes or No.

- 4. Receive cancellations for orders.
- 5. Confirm quantities and prices in the proper book priority for one of the selected instruments. Click **Submit**.
- 6. Receive additional book updates.
- 7. Confirm quantities and prices in the proper book priority for one of the selected instruments Click **Submit**.

Implied Book Management Messages for MBO

This test verifies that your application can properly receive and process book management information Market Data Incremental Refresh (tag 35-MsgType=X) messages for implied markets for MBO.

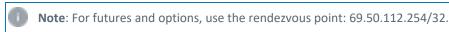
This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.





To run the Implied Book Management Messages for MBO test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click Yes or No.

- 4. Receive a set of orders for one of the selected instruments, then enter the following values in the fields that appear:
 - Confirm *quantities* and *prices* in the proper book priority for one of the selected instruments.
 - Confirm the *implied quantities* and *prices* on the book for the same instrument.

Recovery

This section contains information on the recovery tests.

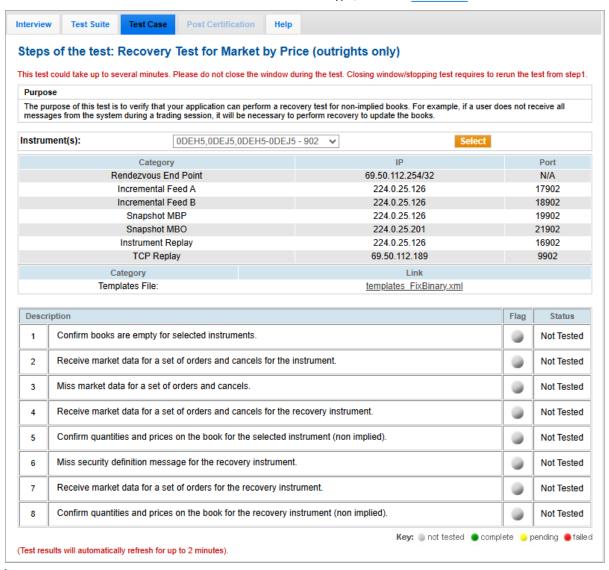


Note: When CME Smart Stream on GCP SBE is selected from the Interview, recovery test cases are excluded.

Recovery Test for Market by Price (Outright Only)

This test verifies that your application can perform a recovery test for outright books.

This test is available for CME SBE UDP Multicast connection type; from the Interview.



To run the Recovery (Outright Only) test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.

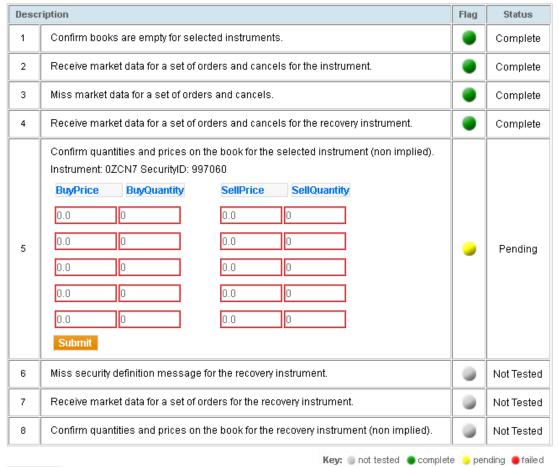


Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click Yes or No.

- 4. Receive market data for a set of orders and cancels for the instrument.
- 5. Miss market data for a set of orders and cancels.
- 6. Receive market data for a set of orders and cancels for the recovery instrument.
- 7. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the selected instrument.



REFRESH

Click Submit.

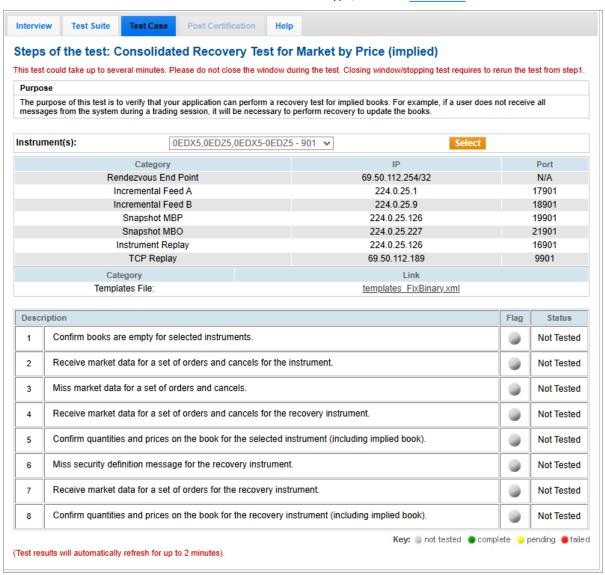
- 8. Miss a Security Definition (tag 35-MsgType=d) message for the recovery instrument.
- 9. Receive market data for a set of orders for the recovery instrument.
- 10. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the recovery instrument. Click **Submit**.

Consolidated Recovery (Implied)

The purpose of this test is to verify that your application can perform a recovery test for implied books.

For example, if a user does not receive all messages (missing <u>market data for orders and cancels</u> or <u>security definition for</u> the recovery) from the system during a trading session, it will be necessary to perform recovery to update the books.

This test is available for CME SBE UDP Multicast connection type; from the Interview.



To run the Recovery (Implied) test:

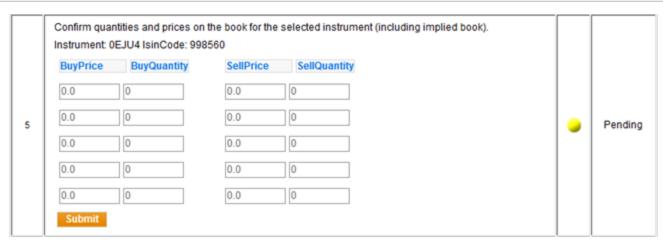
1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



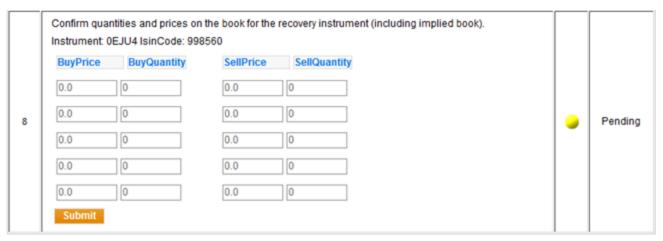
- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click Yes or No.

- 4. Receive market data for a set of orders and cancels for the instrument.
- 5. Miss market data for a set of orders and cancels.
- 6. Receive market data for a set of orders and cancels for the recovery instrument, then confirm the following:
 - Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the selected instrument, then click **Submit**.



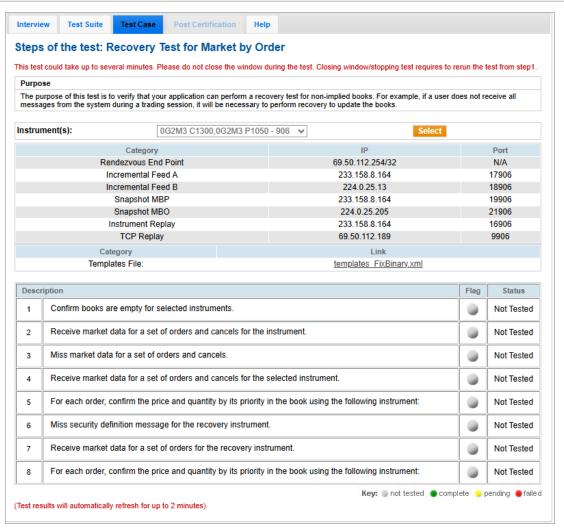
- 7. Miss Security Definition message for the recovery instrument.
- 8. Receive market data for a set of orders for the recovery instrument.
 - Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the recovery instrument, then click **Submit**.



Recovery for Market by Order

This test verifies that your application can perform a Market by Order recovery for futures and/or options instruments. For example, if a user does not receive all messages from the system during a trading session, it will be necessary to perform a recovery to update the books.

This test is available for CME SBE UDP Multicast connection type; from the Interview.



To run the Recovery for Market by Order test:

1. From the **Insrument** drop-down, select the desired contract if the contract is not already locked.

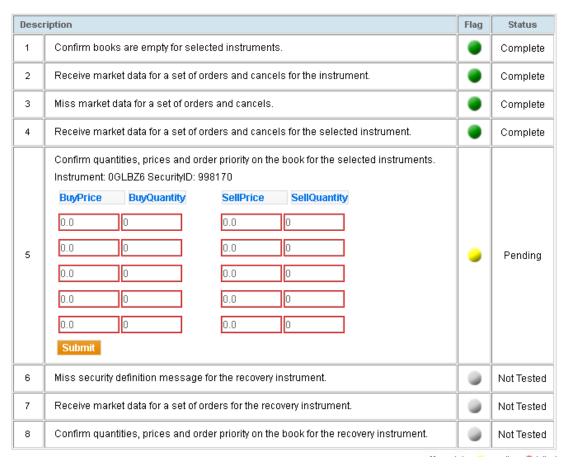


Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click Yes or No.

- 4. Receive market data for a set of orders and cancels for the instrument.
- 5. Miss market data for a set of orders and cancels.

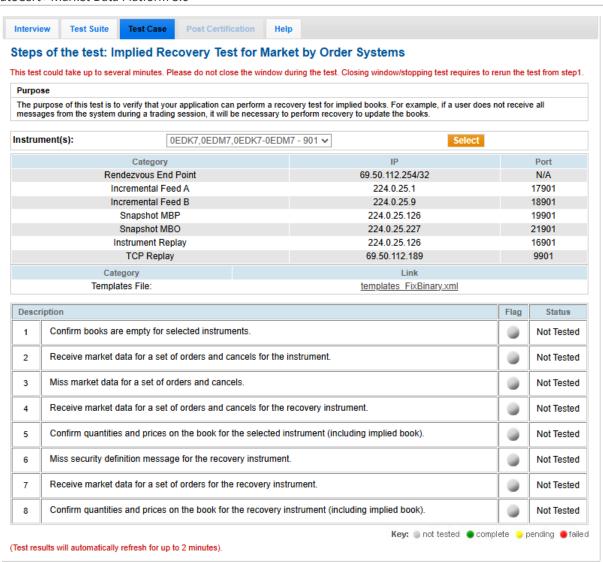


- 6. Recover the book for one of the selected instruments.
- 7. Confirm quantities and prices in the proper book priority for one of the selected instruments.
- 8. Miss a Security Definition (tag 35-MsgType=d) message for the recovery instrument.
- 9. Recover the missed instrument and receive market data consisting of a set of orders for the missed instrument.
- 10. Confirm quantities and prices in the proper book priority for the recovered instrument, then click Submit.

Implied Recovery for Market by Order

This test verifies that your application can perform a recovery test for implied books for Market by Order.

This test is available for CME SBE UDP Multicast connection type; from the Interview.





To run the Implied Recovery for Market by Order test:

1. From the **Instrument** drop-down, select the desired contract if the contract is not already locked.



Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click Yes or No.

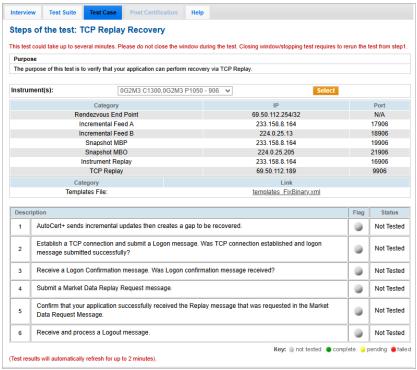
- 4. Receive market data for a set of orders and cancels for the instrument.
- 5. Miss market data for a set of orders and cancels.
- 6. Receive market data for a set of orders and cancels for the recovery instrument.
- 7. Confirm implied quantities and prices on the book for the selected instrument.
- 8. Miss security definition message for the recovery instrument.

- 9. Receive market data for a set of orders for the recovery instrument.
- 10. Confirm implied quantities and prices on the book for the recovery instrument, then Click Submit.

TCP Replay Recovery

This test verifies that the application can perform a recovery via TCP Replay Recovery.

This test is available for CME SBE UDP Multicast connection type; from the Interview.



To complete a TCP Replay Recovery test:

- 1. Select an Identifier and click ASSIGN.
- 2. Select an Instrument(s) if one is not already locked.



Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 3. Select START TEST.
- 4. Receive incremental updates with a gap that needs to be recovered.
- 5. Select **Yes** or **No** to indicate whether a TCP connection was established and a <u>Logon</u> message was submitted successfully.
- 6. Select Yes or No to indicate whether a Logon confirmation message was received.
- 7. Submit a Market Data Replay Request (35=V) message.
- 8. Enter the tag 270-MDEntryPx value to confirm that your application successfully received the replayed message that was requested in the Market Data Replay Request (35=V) message.
- 9. Receive and process a Logout message.

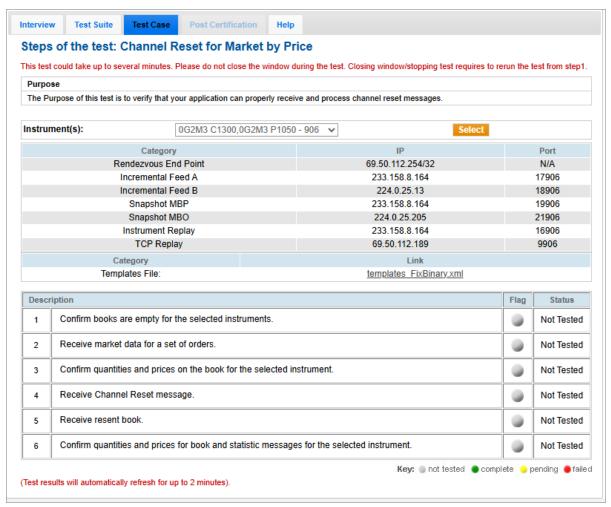
Channel Reset

This section contains information on the channel reset tests.

Channel Reset for Market by Price

This test verifies that your application can properly receive and process Channel Reset [Market Data Incremental Refresh (tag 35-MsgType=X)] messages.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Channel Reset test:

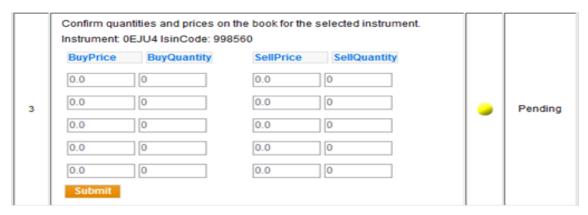
1. From the Instrument drop-down, select the desired contract if the contract is not already locked.



- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click **Yes** or **No**.

- 4. Receive market data for a set of orders.
- 5. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the selected instrument.



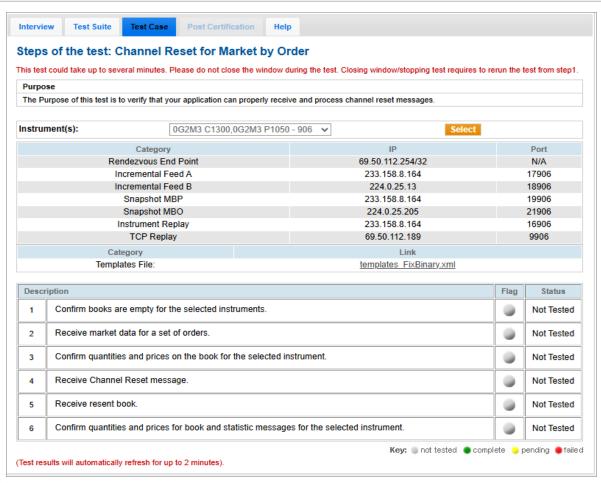
- 6. Receive a Channel Reset [tag 35-MsgType=X, 269-MDEntryType=J (Empty Book)] message
- 7. Receive resent book and statistics messages.
- 8. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) from the book for the selected instrument.



Channel Reset for MBO

This test verifies that your Market by Order application can properly receive and process Channel Reset [Market Data Incremental Refresh (tag 35-MsgType=X)] messages.

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.





To run the Channel Reset for Market by Order test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.

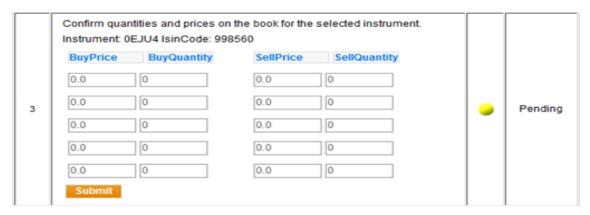


Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Confirm that the books are empty.

Click Yes or No.

- 4. Receive market data for a set of orders.
- 5. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book for the selected instrument.



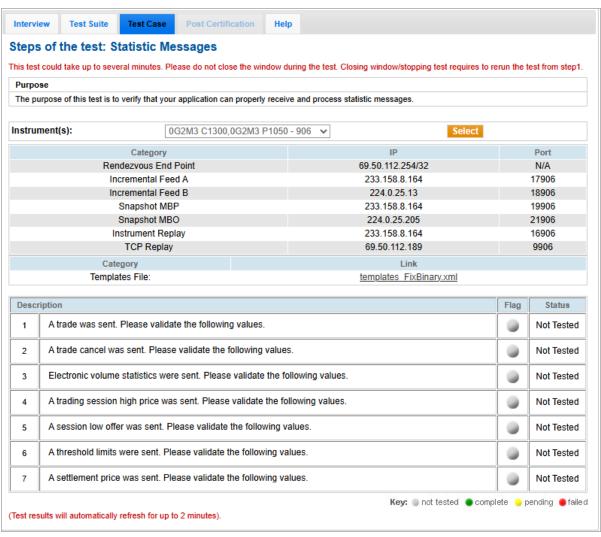
- 6. Receive a Channel Reset [tag 35-MsgType=X, 269-MDEntryType=J (Empty Book)] message
- 7. Receive resent book and statistics messages.
- 8. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) from the book for the selected instrument.



Statistic Messages

This test verifies that your application can properly process statistics received in <u>Market Data Incremental Refresh (tag 35-MsgType=X)</u> messages (selected from the <u>Interview</u>).

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



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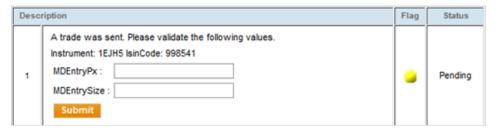
To run the Statistic Messages test:

1. From the **Instrument** drop-down, select the desired contract if the contract is not already locked.



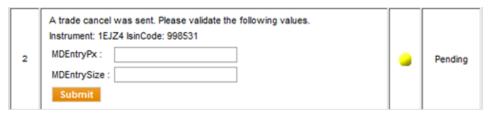
Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Enter the trade statistics that your application received.
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize



Click Submit.

- 4. Enter the trade cancel statistics that your application received:
 - tag 270-MDEntryPx
 - tag 271-MDEntrySize



Click Submit.

5. Enter the tag 271-MDEntrySize value from the Electronic Volume statistics that your application received.



Click Submit.

6. Enter the trading session high price (tag 270-MDEntryPx, when tag 269-MDEntry=7) that your application received.



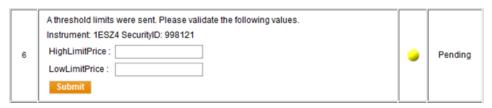
Click Submit.

7. Enter the trading session low price (tag 270-MDEntryPx, when tag 269-MDEntry=8) that your application received.



Click Submit.

- 8. Enter the following tag values from the statistic message that your application received:
 - tag 1149-HighLimitPrice
 - tag 1148-LowLimitPrice



Click Submit.

- 9. Enter the following tag values for the settlement price that your application received.
 - tag 270-MDEntryPx
 - tag 731-SettlPriceType (choose one option below)
 - Final Actual Settlement at Trading Tick
 - Final Theoretical Settlement at Trading Tick
 - Preliminary Actual Settlement at Trading Tick
 - Preliminary Theoretical Settlement at Clearing Tick
 - Preliminary Theoretical Settlement at Trading Tick

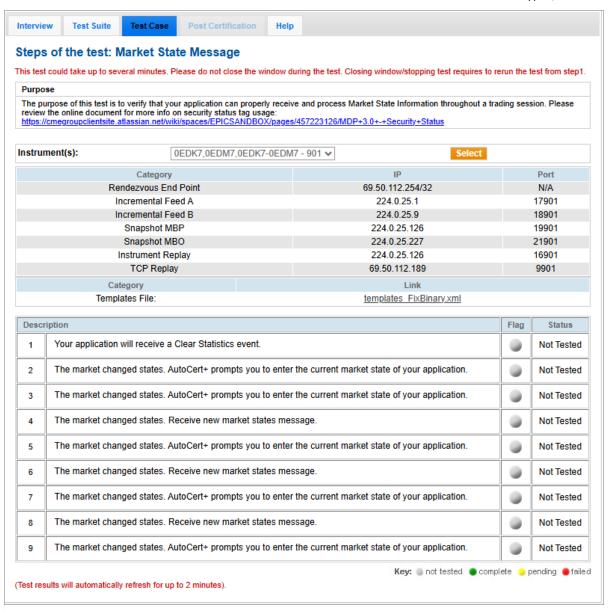


Click Submit.

Market State Message

This test verifies that your application can properly receive and process market state information sent in Market Data Security Status (tag 35-MsgType=f) messages throughout a trading session.

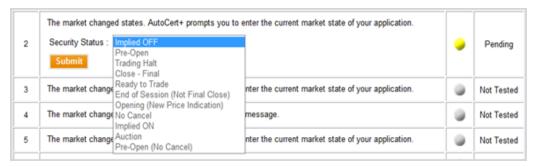
This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Market State Message test:

- 1. From the Contract drop-down, select the desired contract if the contract is not already locked.
- 2. Click START TEST.
- 3. Receive a Clear Statistics event (35=f, tag 1174-SecurityTradingEvent=4) message.
- For the remaining steps of the test:
 Select the current market state from the SecurityTradingStatus drop-down and click Submit:

- Implied OFF
- Pre-Open
- Trading Halt
- Close Final
- Ready to Trade
- End of Session (Not Final Close)
- Opening (New Price Indication)
- No Cancel
- Implied ON
- Auction
- Pre-Open (No Cancel)



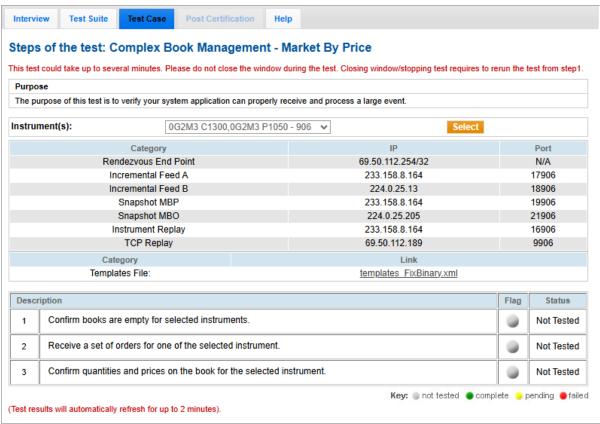
OR

Receive a new Market State (35=f) message.

Complex Book Management

This test verifies that your application can properly receive and process a large event [Market Data Incremental Refresh (tag 35-MsgType=X)].

This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



To run the Complex Book Management test:

1. From the Instrument drop-down, select the desired contract if the contract is not already locked.

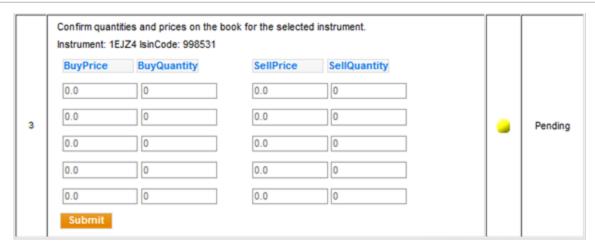


Note: For futures and options, use the rendezvous point: 69.50.112.254/32.

- 2. Click START TEST.
- 3. Confirm that the books are empty for the selected instrument.

Click Yes or No

- 4. Receive a set of orders for one of the selected instruments.
- 5. Enter the quantities (tag 271-MDEntrySize) and prices (tag 270-MDEntryPx) on the book.

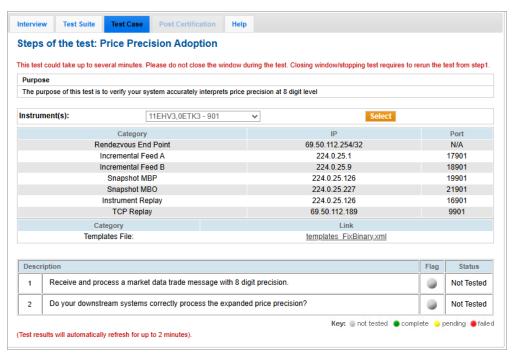


Click Submit.

Price Precision Adoption

This test verifies that your application accurately interprets price precision at the 8 digit level.

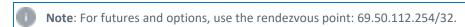
This test is available for CME SBE UDP Multicast and CME Smart Stream on GCP SBE connection types; from the Interview.



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To run the Price Precision Adoption test:

1. From the Instrument drop-down, select the desired contract, if the contract is not already locked.



2. Click START TEST to begin.



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

3. Enter the tag 270-MDEntryPx value that your application received.

1	Receive and process a market data trade message with 8 digit precision. Instrument: 6WSV8 SecurityID: 997756	•	Pending
	MDEntryPx:		
	Submit		

Click Submit.

4. Select **Yes** or **No** to indicate whether or not your application correctly processed the expanded price precision.