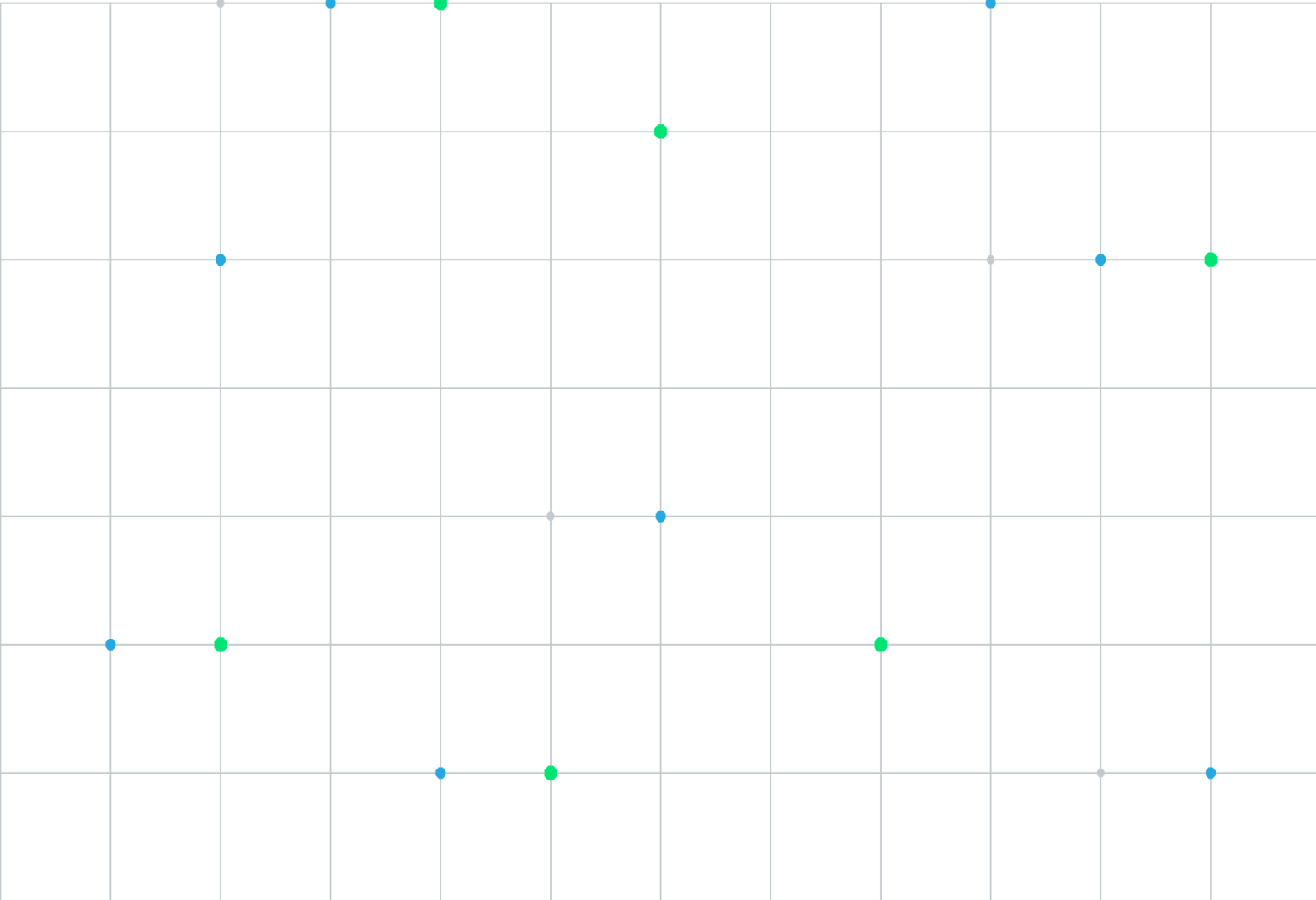


AutoCert+ Streamlined SBE Block Trade

26 October 2022



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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+ Streamlined SBE Block Trade 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. Complete the [Interview](#) for this test suite.
4. Complete applicable test cases.
5. Complete the certification process from the [Post Certification](#) tab.

What's New

The list below illustrates the updates made to the AutoCert+ Streamlined SBE Block Trade Help system.

Date	Topic	Description
26 Oct 2022	Format	Website and PDF format changes only.
15 Jun 2018		Added Price Precision Extension chapter.
10 Jun 2016		Initial release

Interview

The interview consists of a series of questions about your 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.

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

Company Name:

Tester :

Designated Contract Market:

CME Group

System Profile:

test_June2 - Automated Trading System 1.0

TestSuite:

Streamlined SBE Block Trade

SenderComp :

PF4111

UNASSIGN

Test Suite Status:

Pre-Certification Interview :

Complete

Test Suite Status:

In Progress

[Streamlined SBE Block Trade Online](#)

[Help](#)

Interview

Test Suite

Test Case

Post Certification

Has this profile certified to MDP 3.0?

☒ Yes

☐ No

Does your system support Block Trades?

☒ Yes

☐ No

Complete

Block Trades

CME Group disseminates Block Trades market data via [streamlined SBE¹](#). A Block Trade is a privately negotiated futures or option on futures transaction that is executed apart from the public auction market and that is permitted in designated contracts subject to specified conditions.

The AutoCert+ Streamlined SBE Block Trade tests consist of the following:

- [Incremental Market Data Refresh Messages](#)
- [Recovery via TCP Replay](#)
- [Support for Spreads](#)
- [Price Precision Extension](#)

¹Streamlined SBE is distinct from MDP3.0 format for CME Globex market data dissemination. As such, streamlined SBE has a dedicated message specification, message template, and Market Data Platform configuration.

Incremental Market Data Refresh Messages

This test verifies that the application properly receives and processes incremental Market Data Refresh Block Trade Messages.

Steps of the test: Incremental Market Data Refresh Messages for Block Trades

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

Purpose



The purpose of this test is to verify that your application can properly receive and process Incremental Market Data Refresh Block Trade Messages.

Selected Contract : GEU0,GE:BF U0-U1-U2 - 742 **Unlock**

Category	IP	Port
Incremental Feed A	224.0.25.126	17909
Incremental Feed B	224.0.25.126	18909
TCP Replay	69.50.112.139	

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 Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trades.		Not Tested
2 Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trade Deletions.		Not Tested

Key:  not tested  complete  pending  failed


REFRESH

To test the Incremental Market Data Refresh Message:

- From the **Contracts** drop-down, select the desired contract, if the contract is not already locked.
- Click **START TEST** to begin.


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

- Enter the following tag values from the Incremental Market Data Refresh Message for Block Trades that your application received.
 - MDUpdateAction
 - SecurityGroup
 - TradeType

Description	Flag	Status
1 Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trades. Instrument: GEU0 SecurityID: 843520 MDUpdateAction : <input type="text"/> SecurityGroup : <input type="text"/> TradeType : <input type="text"/> Submit		Pending

Click **Submit**.

4. Enter the following tag values from the Incremental Market Data Refresh Message for Block Trade Deletions that your application received:
- MDUpdateAction
 - SecurityGroup
 - TradeType

2	Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trade Deletions.			Pending
	MDUpdateAction :	<input type="text"/>		
	SecurityGroup :	<input type="text"/>		
	TradeType :	<input type="text"/>		
<input type="button" value="Submit"/>				

Click **Submit**.

Recovery via TCP Replay

This test verifies your application can perform a recovery via TCP Replay for Block Trade messages.

Steps of the test: Recovery via TCP Replay for Block Trades

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

Purpose

The purpose of this test is to verify that your application can perform a recovery via TCP Replay for Block Trade messages.

Selected Contract : GEU0,GE:BF U0-U1-U2 - 742 **Unlock**

Category	IP	Port
Incremental Feed A	224.0.25.126	17909
Incremental Feed B	224.0.25.126	18909
TCP Replay	69.50.112.139	

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 AutoCert+ sends some Market Data book updates then creates a gap that needs to be recovered.		Not Tested
2 Establish a TCP connection and submit a Logon message. Was TCP connection established and logon message submitted successfully?		Not Tested
3 Receive a Logon Confirmation message. Was Logon confirmation message received?		Not Tested
4 Submit a Market Data Request message		Not Tested
5 Confirm that your application successfully received the Streamlined SBE recovery message that was requested in the Market Data Request Message.		Not Tested
6 Receive and process a Logout message		Not Tested

Key: not tested complete pending failed

REFRESH


To test Recovery via TCP Relay for Block Trades:

Click **START TEST** to begin.

Note: For questions where a YES/NO response is required, **YES** completes the step, **NO** results in a failed step result.

For the Recovery via TCP Relay for Block Trades test, submit and receive the following messages:

1. AutoCert+ sends market data book updates, then creates a gap to be recovered.
2. TCP connection established and logon message submitted using AutoCert+ credentials? Select **YES** or **NO**.
3. Logon confirmation message received? Select **YES** or **NO**.
4. Market Data Request message submitted.
5. Streamlined SBE recovery messages requested in the Market Data Request message received? Select **YES** or **NO**.

5	<p>Confirm that your application successfully received the Streamlined SBE recovery message that was requested in the Market Data Request Message.</p> <p>MDEntryPx : <input type="text"/></p> <p>MDEntrySize : <input type="text"/></p> <p><input type="button" value="Submit"/></p>		Pending
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6. Receive and process Logout message.

Support for Spreads

This test validates that the customer can handle Streamlined SBE messages that span across multiple packets.

Steps of the test: Support for spreads

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 validate the customer can handle Streamlined SBE messages that span across multiple packets.

Selected Contract : GEU0,GE:BF U0-U1-U2 - 742 **Unlock**

Category	IP	Port
Incremental Feed A	224.0.25.126	17909
Incremental Feed B	224.0.25.126	18909
TCP Replay	69.50.112.139	

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 Confirm that your application successfully received and processed the first packet of incremental market data refresh (35=X) messages for a Block Trade spread.		Not Tested
2 Confirm that your application successfully received and processed the second packet of incremental market data refresh (35=X) messages for a Block Trade spread.		Not Tested

Key: not tested complete pending failed

REFRESH

To run the Support for Spreads test:

- From the **Contracts** drop-down, select the desired contract, if the contract is not already locked.
- Click **START TEST** to begin.

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

- Enter the following tag values from the first packet of Market Data Incremental Refresh (35=X) messages for a Block Trade spread that your application received.
 - Spread Name
 - Spread Trade Price
 - Leg 1 Symbol
 - Leg 1 Trade Price
 - Leg 2 Symbol
 - Leg 2 Trade Price

Description	Flag	Status
<p>1</p> <p>Confirm that your application successfully received and processed the first packet of incremental market data refresh (35=X) messages for a Block Trade spread.</p> <p>Instrument: GE BF U0-U1-U2 SecurityID: 164580</p> <p>Spread Name : <input type="text"/></p> <p>Spread trade Price : <input type="text"/></p> <p>Leg 1 Symbol : <input type="text"/></p> <p>Leg 1 Trade Price : <input type="text"/></p> <p>Leg 2 Symbol : <input type="text"/></p> <p>Leg 2 Trade Price : <input type="text"/></p> <p>Submit</p>		Pending

Click **Submit**.

4. Enter the following tag values from the second packet of Market Data Incremental Refresh (35=X) messages for a Block Trade spread that your application received.

- Leg 3 Symbol
- Leg 3 Trade Price

<p>2</p> <p>Confirm that your application successfully received and processed the second packet of incremental market data refresh (35=X) messages for a Block Trade spread.</p> <p>Leg 3 Symbol : <input type="text"/></p> <p>Leg 3 Trade Price : <input type="text"/></p> <p>Submit</p>		Pending
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Click **Submit**.

Price Precision Extension

This test validates that your system has adopted the new template and can support a price up to 8 decimal precision.

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 Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trades.		Not Tested
2 Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trades.		Not Tested
3 Do your downstream systems correctly process the expanded price precision?		Not Tested

Key:  not tested  complete  pending  failed

REFRESH

To run the Price Precision Extension test:

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




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

2. Enter the tag 270-MDEntryPx value that your application received to confirm that your system successfully received and processed the Market Data Incremental Refresh (35=X) message for Block Trades.

Click **Submit**.

3. Enter the tag 270-MDEntryPx value that your application received to confirm that your system successfully received and processed the Market Data Incremental Refresh (35=X) message for Block Trades.

2	Confirm that your application successfully received and processed the incremental market data refresh (35=X) message for Block Trades. MDEntryPx : <input type="text"/> <input type="button" value="Submit"/>		Pending
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Click **Submit**.

4. Click **Yes** or **No** to indicate whether or not your downstream systems correctly process the expanded price precision.