CME Group

AutoCert+ Streamlined SBE Settlements and Statistics
User Manual

28 October 2022

Disclaimer

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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 user manual accompanies the AutoCert+ Streamlined SBE Settlements and Statistics test suite.

Running and Navigating AutoCert+

▷ **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+ Streamlined SBE Settlements and Statistics test suite:

a. Select a Company Name.

b. From the Purpose drop-down, select "Streamlined SBE Settlements."

c. Select an Application System

d. From the Test Suite drop-down, select "Streamlined SBE Settlements and Statistics."

4. Complete the Interview for this test suite.

5. Complete the applicable test cases.

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

What's New

The list below illustrates the updates made to the AutoCert+ Streamlined SBE Settlements and Statistics Help system.

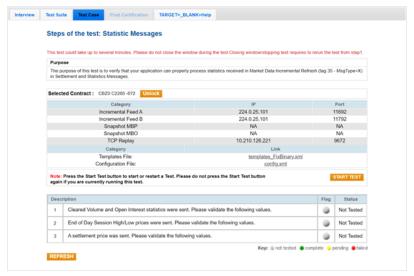| Date	Topic(s)	Description
28 Oct 2022	Format	Website and PDF format changes only.
24 Nov 2020	All	Initial release

Interview

You must complete the pre-certification interview before running the test case.

Select your company type and click the **Complete** button.

Statistic Messages

This test verifies that your application can properly process statistics received in Market Data Incremental Refresh (tag 35 - MsgType=X) for Settlement and Statistics messages.
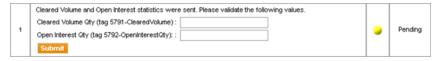

▷ **To run the Statistic Messages test**

1. Click **START TEST**.

2. Click **REFRESH**.

> ⓘ **Note:** To restart the test, click **START TEST** and then click **REFRESH**.

3. Enter the following values for the Cleared Volume and Open Interest statistics that were sent.

   - Cleared Volume Quantity (tag 5791-ClearedVolume)
   - Open Interest Quantity (tag 5792-OpenInterestQty)

4. Enter the following values for the End of Day Session High/Low prices that were sent.

   - High Price (tag 332-HighPx)
   - Low Price (tag 333-LowPx)

5. Enter the following values for the settlement price that was sent.

   - Globex Price (tag 270-MDEntryPx)
   - Clearing Price (tag 9732-FormattedLastPx)
   - Settlement (tag 731-SettlPriceType)

    a. Final Actual Settlement at Trading Tick

    b. Final Actual Settlement at Clearing Tick

    c. Final Actual Cabinet Settlement at Clearing Tick

    d. Preliminary Actual Settlement at Trading Tick

Recovery via TCP Replay for Settlements and Statistics Messages

This test verifies that your application can perform recovery via TCP Replay for Settlement and Statistics messages.

▷ **To run the Recovery via TCP Replay for Settlements and Statistics Messages test**

1. Click **START TEST**.

2. Click **REFRESH**.

> ℹ **Note:** To restart the test, click **START TEST** and then click **REFRESH**.

3. Receive market data book updates with a gap that needs to be recovered.

4. Establish a TCP connection and submit a Logon message using your AutoCert+ credentials..

5. Receive a Logon confirmation message.

6. Submit a Market Data Replay Request message

7. Enter the following tag values to confirm that your application successfully received the Streamlined SBE Settlements and Statistics message that was requested in the Market Data Request message:

   - tag 270-MDEntryPX

   - tag 9732-FormattedLastPx

8. Receive and process a Logout message.