Document title

ORDER ENTRY – LIGHT – CONFORMANCE SCRIPT

Version number	Date
V1	3 Nov 2015

Number of pages	Author
8	CTSG

PREFACE

PURPOSE

This document details the test cases to be performed by the client in order to certify its trading software for CCG Order Entry for EURONEXT Derivatives markets.

TARGET AUDIENCE

The primary audience for this document is all ISV's or Member developers from customers that provides trading software for Euronext Members.

ASSOCIATED DOCUMENTS

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

CCG Binary Client Specifications

CCG FIX 5.0 Client Specifications

CCG Error List – v1.5

UTP-D Developer Guidelines v0.9

　　　　　　　　　　version: 1.0

TEST CASES

The customer is advised to perform the test cases described in this document with a CTSG Analyst. Please liaise with CTSG in order to book a Conformance session.

CTSG contact details:

CTSG: **+33 1 85 148 588**

Email: ctsg@euronext.com

AVAILABILITY OF THE TEST PLATFORMS

EUA platforms availability

Cash EUA platform	Equities + Structured Products	7:15 a.m. to 7:30 / 8:00 p.m. CET
	SmartPool	9:00 a.m. to 5:30 p.m. CET
	BondMatch	7:30 a.m. to 6:00 p.m. CET
Derivatives EUA platforms (Current + Next)	Index Futures	6:00 a.m. to 9:00 p.m. CET
	All other Futures	6:00 a.m. to 4:30 / 4:40 p.m. CET
	All Options	6:00 a.m. to 4:30 p.m. CET
	Commodities Futures	6:00 a.m. to 5:30 p.m. CET

EUA platforms downtime

Cash EUA platform	Every Wednesday morning	Reopening time : 1:00 pm CET
Derivatives EUA platforms (Current + Next)	Every Wednesday morning	Reopening time : 1:00 pm CET

CUSTOMER TECHNICAL SUPPORT GROUP (CTSG)

The Customer Technical Support Group (part of the Euronext Market Services), is responsible for the day to-day oversight and control of Euronext Cash & Derivatives End User Acceptance (EUA) platforms, which are the environments available for customers (members, Independent Software Vendors (ISV), Data Vendors (DV)) in order to test their applications before they are approved to go live in Production.

This team, based in Amsterdam and Paris, has a deep understanding of all Euronext products, market behaviours, kinematics and interactions of members' applications on Euronext trading platforms. The team is also fully knowledgeable on functional specifications and is able to manage trading test scenarios in all the EUA environments on either order entry or market data. They should now be the first point of contact for any functional queries, help on specifications, performance analysis, technical or trading-related information on the EUA platforms, conformance tests scheduling and support. The team also ensures customers' readiness on any technical and functional impact change.

1.1   TEST CYCLE 01

Test cycle objectives:

This cycle tests the customer's ability to enter a UTP-Direct or FIX 5.0 Protocol Message with the following intentions (if applicable):

- Logon (A)
- New Order Single (D)
- Order Cancel Request (F)
- Mass Quote (I)
- Security Definition Request (c)
- Market Maker Protection (U1, U2, U3 and U4)
- Order Cross (s)
- Order Revision Request (G)

This cycle tests the Customer's ability to check if the message is accepted as well as the correct interpretation of the acknowledgement received.

Test cycle preparation:

The Customer has to ensure he has an active test member and test ITM.

This Test Cycle can be performed by the customer, CTSG will check the results later that day!

Test cycle description:

UNIT NUMBER	ACTIONS REQUIRED	UNIT COMPLETION CRITERIA	MESSAGE(S) INVOLVED
1. Logon (A)	Client attempts to Logon	Client Confirms a successful Logon	a) Logon (A) b) Logon Reject (L) (binary only)
2. New Order Single (D)	Client submits an order in a contract he chooses	Client confirms the status of his order	a) New Order Single (D) b) Order Ack (a) c) Execution Report (8)
3. Order Cancel Request (F)	Client cancels an order he submitted	Client confirms the cancellation	a) Order Cancel Request (F) b) Cancel Notification List (UD) c) Cancel Notification List (UD)
4. Mass Quote (I)	Client submits MMO orders in a contract of his choosing	Client confirms the successful submission of his Mass Quote	a) Mass Quote (I) b) Mass Quote Ack (b)
5. Security Definition Request (c)	Client creates a non-existing strategy	Client confirms the creation	a) Security Definition Request (c) b) Security Definition (d)
6. Order Revision Request (G)	Client revises an order	Revision is confirmed by the client	a) Execution Report (8) b) Cancel Notification List (UD) c) Order Cancel Reject (9)
7. Market Maker Protection (U1, U2, U3 and U4)	Client sets the MMP to his liking	Client confirms the correct functioning of the MM Protection facilities	a) MM Configuration Status Request (U1) b) Set MM Protection (U2) c) Adjust MM Position (U3) d) Get MM Protection Status (U4) e) MM Configuration Status

			Request Ack (U5)
			f) Set MM Protection Ack (U6)
			g) Adjust MM Position Ack (U7).
			h) Get MM Protection Status Ack (U8)
8. Order Cross (s)	Client submits a wholesale transaction/intention he supports	Client confirms his ability to perform wholesale transactions	a) Order Cross (s) b) Order Ack (a) c) Execution Report (8)
9. Logout (5)	Client attempts to Log Off	Client Confirms a successful Log Off	a) Logout (5)

1.2   TEST CYCLE 02

Test cycle objectives:

This cycle tests the customer's ability to cope with consequences forced upon him by the Exchange (CTSG analyst).

- Lock ITM
- Unlock ITM
- Forced Log Off
- Send Text
- Pull Orders
- Delete Trades

Test cycle preparation:

After successful completion of the first test cycle, the customer is expected to contact CTSG for the second cycle, which cannot be completed without CTSG intervention.

Test cycle description:

UNIT NUMBER	ACTIONS REQUIRED	UNIT COMPLETION CRITERIA	MESSAGE(S) INVOLVED
1. Lock ITM	CTSG Analyst locks the customer	Client confirms the Suspension of its ITM.	a) User Notification (CB)
2. Unlock ITM	CTSG Analyst unlocks the customer	Client confirms the release of its ITM.	b) User Notification (CB)
3. Forced Log Off	CTSG Analyst forces a logoff for the customer	Client confirms the connection loss of its ITM.	c) User Notification (CB)
4. Send Text	CTSG submits a text message to the customer	Client confirms the receipt of the text message.	d) User Notification (CB)
5. Pull Orders	CTSG pulls the customer's order(s)	Client confirms the order cancel.	e) Cancel Notification (UD)
6. Delete Trades	CTSG deletes the customer's trade(s)	Client confirms the trade bust.	f) Execution Report (8)