EURONEXT BLOCK MTF Conformance - FIX Test Script

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FIX Test Script

***V1.4***

03 November 2017

About This Document

This is the Euronext Block MTF conformance test script. Customers must pass the conformance before using their Euronext Block MTF application in the Production environment.

Some of the test cases are optional, others are mandatory. Test cases without a “Not Supported” tick box are mandatory.

Key Testing Dates

Please use this section to manage the progress of your conformance testing.

|  |  |  |
| --- | --- | --- |
| **Section** | **Date Booked**  | **Date Completed** |
| Connectivity |  |  |
| Order & Trade Management |  |  |
| Response Messages  |  |  |
| Session Management  |  |  |
|  |  |  |

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# About Your Application

## Application Registration

Please complete the section below to register your application with the Euronext Block onboarding team. This information will be published in your conformance report.

|  |  |
| --- | --- |
| **Customer/Company** |  |
| Company Name |  |
| Firm ID |  |
| **Test Participants** |  |
| Customer Contact Name |  |
| Tel |  |
| E-mail |  |
| CTSG Analyst |  |
| **Application Information** |  |
| Vendor | ISV \*or In House\* |
| Application Name or Identifier (if applicable) |  |
| Application Version |  |
| **Access Configuration** |  |
|  |  |
| Firm ID |  |
| Protocol | FIX |
| Specification Version | 4.2 |
| Platform |  |
| **Additional Information** |  |
|  |

\*Delete as appropriate

## Message Support

This section is optional, but if you have the time please complete the table below before your conformance test and email it to CTSG so we can see what messages and scenarios you wish to test. This information will be checked in the conformance and published in your conformance report.

|  |  |
| --- | --- |
| **Connectivity** | **Supported (Y/N)** |
| Logon (A) |  |
| Logon Reject due to Invalid SenderCompID  |  |
| Logon Failure Due to Invalid Sequence Number  |  |
| Logon Failure due to Existing Connection |  |
| Heartbeat (0) |  |
| Test Request (1) |  |
| Resend Request (2) |  |
| Sequence Reset (4) |  |
| Logout (5) |  |
| **Order & Trade Management Scenarios** |  |
| Limit Day Order - Firm  |  |
| Limit Day Order - Conditional |  |
| Limit Day Order - with MAQ |  |
| Order Cancel Request (F) |  |
| Order Cancel/Replace Request (G) |  |
| Market Order |  |
| Peg Orders – Mid / Near / Far side |  |
| GTC+X (Good Till Cross) |  |
| Order with Invitation To Trade (ITT) – Blind / Disclosed |  |
| OrderCapacity – Agency |  |
| OrderCapacity – Principal |  |
| OrderCapacity – Riskless |  |
| Halted – Order Entry Disabled |  |
| **Response Messages (Solicited and Unsolicited)** |  |
| Order Fill (2) |  |
| Order Killed (4) |  |
| Firm Up Request |  |
| Order/Cancel/Replace Reject (8) |  |
| Reject (3) |  |
|  |  |

# Connectivity

## Logon

|  |  |
| --- | --- |
| Required FIX Messages | **Logon (A)** |
| Mandatory | **Yes** |

The customer submits a valid and correctly formatted Logon message to log on their FIX session

Success Criteria: The CTSG Analyst confirms a successful login, this consists of a logon and then a logon confirmation.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Logon Reject due to Invalid SenderCompID

|  |  |
| --- | --- |
| Required FIX Messages | **LogonReject (3)** |
| Mandatory | **No** |

Customer initiates an FIX log-on with invalid FIX Id in Tag 142. If an invalid SenderCompID cannot be configured please let CTSG know.

**Success Criteria**: The customer confirms the receipt and correct interpretation of logon rejection "Bad SenderCompID" .

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Logon Reject due to invalid Sequence number

|  |  |
| --- | --- |
| Required FIX Messages | **LogonReject (3)** |
| Mandatory | **Yes** |

Customer initiates a FIX logon with MsgSeqNumber ( Tag 34) lower than last sent.

Tag 34 is lower or same than last message the Sender sent.

**Success Criteria**: FIX gateway receives and interprets logon reject. FIX gateway should not keep retrying as long as customer has not corrected the problem.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Logon Failure due to Existing Connection

|  |  |
| --- | --- |
| Required FIX Messages | **N/A** |
| Mandatory | **No** |

a. The customer initiates a first FIX session with valid sequence number.

b. The customer initiates a second FIX session with valid sequence number.

Success Criteria: The customer confirms the receipt and correct interpretation of Logon Reject (l) RejCode=3 Client session already exists. The customer's application should not attempt to automatically retry logon until the connection is corrected.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Heartbeat

|  |  |
| --- | --- |
| Required FIX Messages | **Heartbeat (0)** |
| Mandatory | **Yes** |

The customer should confirm the HeartBInt setting in their Logon message

**Success Criteria**: The customer confirms regular Heartbeats are received according to their HeartBInt setting

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Test Request

|  |  |
| --- | --- |
| Required FIX Messages | **TestRequest (1)** |
| Mandatory | **No** |

If possible, the customer submits a Test Request (1) message with a numerical ID in the TestReqID.

**Success Criteria**: The Exchange receives the Test Request. The Exchange will automatically reply with a Heatbeat message. The customer confirms receipt of Heartbeat with the expected TestReqID.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Resend Request

|  |  |
| --- | --- |
| Required FIX Messages | **ResendRequest (2)** |
| Mandatory | **Yes** |

If possible, the customer submits a valid and correctly formatted Resend Request with a nominated Begin and End Seq number.

Success Criteria: The Exchange resends messages, the customer confirms successful receipt of messages.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Sequence Reset

|  |  |
| --- | --- |
| Required FIX Messages | **SequenceReset (4)** |
| Mandatory | **Yes** |

If possible, the customer submits a valid and correctly formatted Sequence Reset (4) by setting GapFillFlag to 'Y' and setting the field NewSeqNo to indicate the sequence number to be sent next.

Tag 34 contains the same sequence number as the tag 7.

Tag 36 contains the new sequence number (same as tag 16)

Tag 123 is set to Y

**Success Criteria**: CTSG confirms successful receipt of a valid and correctly formatted Sequence Reset (4).

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Logout

|  |  |
| --- | --- |
| Required FIX Messages | **Logout (5)** |
| Mandatory | **Yes** |

The customer submits a valid and correctly formatted Logout message to log out their FIX session

Success Criteria: The customer confirms logout. CTSG confirms the customer is successfully logged out

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Cancel on Disconnect

|  |  |
| --- | --- |
| Required FIX Messages | **Logout (5)** |
| Mandatory | **Yes** |

The customer to submit a number of New Orders followed by a Logout.

Success Criteria Fix: The customer is able to reconnect and process the incoming cancellation messages.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Message Throttling

|  |  |
| --- | --- |
| Required FIX Messages | **100 New Order (D)s per second** |
| Mandatory | **Yes** |

The customer to submit New Orders with a message rate above 50 messages per second

Success Criteria Fix: The customer is able to process the Business Message Reject (j) generated by the platforms throttling mechanism.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

# Order & Trade Management

## Limit Day Order – Firm Order

|  |  |
| --- | --- |
| Required FIX Messages | **Day/Session Order (D) ; Tag 40 = 2 (Limit); Tag 59 = 0 (Day) or not populated; Tag 6969 = N (Firm Order) or not populated.** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted Limit Order with TimeInForce = 0 or not sent and field CustomerOrderType = N (FirmOrder) or not sent.

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the Execution Report messages (8) OrdStatus = 0 New

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Limit Day Order – Conditional Order

|  |  |
| --- | --- |
| Required FIX Messages | **Day/Session Order (D) ; Tag59 = 0 (Day) or not sent; Tag 40 = 2; Tag 6969 = Y (Conditional Order)** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted Day/Session Order (TimeInForce=0); with field CustomerOrderType=N (FirmOrder).

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the Execution Report messages (8) OrdStatus = 0 New

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

**For clients testing their ability to firm up a conditional order, the following symbols have a lengthened firm-up window of 15 seconds in the test environment only**; BLTl, AIRp, BMWd, HEIAa, Gm, ELUXBs, DNBo, BBVAe, EDPu, T7Oi, NOKIAh, MAERBc, KBCb, RBIVv, NOVNz

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Limit Day Order – with MAQ

|  |  |
| --- | --- |
| Required FIX Messages | **Day/Session Order (D) ; Tag 40 = 2; Tag 59 = 0 (Day) or unpopulated; Tag 110 populated with quantity < Tag 38** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted Day/Session Order (TimeInForce=0); (OrderType=2 ) ; with field 110 MinQty set to a quantity lower than the OrderQty (38).

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the Execution Report messages (8) OrdStatus = 0 New

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Order Cancel Request

|  |  |
| --- | --- |
| Required FIX Messages | **OrderCancelRequest (F)** |
| Mandatory | **Yes** |

The customer submits a valid and correctly formatted order that remain active. The customer cancels the order.

Success Criteria: The customer confirms the receipt and correct interpretation of an Execution Report (8) for the cancellation of the order. ExecType = 4 (Canceled).

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Order Cancel / Replace Request

|  |  |
| --- | --- |
| Required FIX Messages | **OrderCancel / ReplaceRequest (G)** |
| Mandatory | **Yes** |

The customer submits a valid and correctly formatted Order Cancel/Replace Request.

Success Criteria: The customer confirms the receipt and correct interpretation of two Execution Reports (8) messages: one for the cancellation of order (ExecType = '6' or 'E' ) and one for its replacement (ExecType = 5).

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Market Order

|  |  |
| --- | --- |
| Required FIX Messages | **New Order (D) ; Tag 40 = 1 (Market);**  |
| Mandatory | **No** |

The customer submits a valid and correctly formatted Market Order (OrderType=1) .

Success Criteria Fix:

 The customer confirms the receipt and correct interpretation of the Execution Report (8)message.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Peg Orders – Mid / Near / Far side

|  |  |
| --- | --- |
| Required FIX Messages | **NewOrder (D) ; Tag 40 = P ; Tag 18 = M/T/P,**  |
| Mandatory | **No** |

The customer submits valid and correctly formatted Mid- Price, Near-Touch and Far-Touch Peg Orders (OrdType=P Pegged; ExecInst = M, T and P)

Success Criteria: The customer confirms the receipt and correct interpretation of the Execution Report messages.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## GTX (Good Till Cross)

|  |  |
| --- | --- |
| Required FIX Messages | **New Order (D) ; Tag 59 = 5 (GTX); Tag 6969=N** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted GTX Order (TimeInForce=5) for each of the following conditions:

a. GTX Order fully trades with an active order.

b. GTX Order partially trades with an active order.

Success Criteria Fix:

a. The customer confirms the receipt and correct interpretation of the Execution Report (8)message.

b. The customer confirms the receipt and correct interpretation of the Execution Report (8) messages and Cancelation messages.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Order with Invitation To Trade (ITT) – Blind/Disclosed

|  |  |
| --- | --- |
| Required FIX Messages | **NewOrder (D); Tag 18 = X0, X2 or X3, X5/X6/X9** |
| Mandatory | **No** |

The customer submits a valid order with instructions to send an ITT.

Success Criteria:

a. The customer sends an order that results in a valid distribution of an ITT.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## OrderCapacity - Agency

|  |  |
| --- | --- |
| Required FIX Messages | **NewOrder (D) ; Tag 47 = A (Agency)** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted order with OrderCapacity = A (Agency).

Success Criteria Fix : The customer confirms the receipt and correct interpretation of an Execution Report message.

Success Criteria Binary : The customer confirms the receipt and correct interpretation of the Order Ack messages.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## OrderCapacity - Principal

|  |  |
| --- | --- |
| Required FIX Messages | **NewOrder (D) ; Tag 47 = P (Principal)** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted order with OrderCapacity = P (Principal).

Success Criteria Fix : The customer confirms the receipt and correct interpretation of an Execution Report message.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## OrderCapacity- Riskless

|  |  |
| --- | --- |
| Required FIX Messages | **NewOrder (D) ; Tag 47 = R (Riskless Principal)** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted order with OrderCapacity = R (Riskless Principal).

Success Criteria: The customer confirms the receipt and correct interpretation of an Execution Report.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Halted – Order Entry Disabled

|  |  |
| --- | --- |
| Required FIX Messages | **TradingSessionStatus(h); Tag 340 = 1** |
| Mandatory | **Yes** |

In a selected Instrument, CTSG will change the session state to Halted .

Success Criteria:

a. The customer to confirm receipt of the Trading Session Status (h), where TradSesStatus = 1 (Halted).

b. The customer to confirm their existing orders remain active in the book.

c. The customer to confirm they are not able to submit orders but can cancel orders.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

# Response Messages (Solicited and Unsolicited)

## Order Fill

|  |  |
| --- | --- |
| Required FIX Messages | **N/A** |
| Mandatory | **Yes** |

CTSG will trade one or more of the customer's orders.

Success Criteria: The customer confirms the receipt and correct interpretation of Order Fill (2) messages.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Order Killed

|  |  |
| --- | --- |
| Required FIX Messages | **N/A** |
| Mandatory | **Yes** |

CTSG will cancel one of the customer's orders.

Success Criteria: The customer confirms the receipt and correct interpretation of Order Killed (4) message.

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Firm Up Request

|  |  |
| --- | --- |
| Required FIX Messages | **N/A** |
| Mandatory | **Yes** |

Customer receives a Firm Up Request message for one of his conditional orders.

Success Criteria: The customer confirms the receipt of the Firm Up request message and the cancel acknowledgement of the conditional order.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Order Cancel / Replace Reject

|  |  |
| --- | --- |
| Required FIX Messages | **ORDER CANCEL/REPLACE REJECT (9)** |
| Mandatory | **Yes** |

The customer submits a invalid cancel or replace order. For example, attempt to cancel an order which has already traded.

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the ORDER CANCEL REJECT (9) message. In above example, Tag102 = 0 'too late to cancel' .

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Reject

|  |  |
| --- | --- |
| Required FIX Messages | **Reject (3)** |
| Mandatory | **Yes** |

The customer to submit an invalid message. For example, send a new order single with tag 35 = ‘null value’.

Success Criteria Fix: The customer confirms the receipt and correct interpretation of a Reject message tag 373 SessionRejectReason = 4

**Supported and Tested Successfully:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

# Market Data

##  Stock Universe

Please confirm how you will download the Euronext Block stock universe:-

**via FIX (SecurityDefinitionRequest):** [ ]  **via the static data file on the** [**website**](https://www.euronext.com/en/blockmtf)**:** [ ]

## Security Definition Request

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataRequest (c) ; Tag321 =0**  |
| Mandatory | **No** |

The customer submits a valid and correctly formatted SecurityDefinitionRequest (c)

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the SecurityDefinition messages (d). The number of instruments received should match with the number of stocks in the static data file found on the Euronext Block [website](https://www.euronext.com/en/blockmtf).

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Market Data Request – Subscribe

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataRequest (V) ; Tag263 =1 (Subscribe); Tag 207 = MIC;**  |
| Mandatory | **Yes** |

The customer submits a valid and correctly formatted MarketDataRequest with SubscriptionRequestType=1; Symbol=\*; SecurityExchange=XLON; Currency=\*

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the MarketDataIncrementalRefresh messages (X) for all available MIC codes in the stock universe.

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Market Data Request – Unsubscribe

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataRequest (V) ; Tag263 =2 (Unsubscribe); Tag 207 = MIC;**  |
| Mandatory | **No** |

The customer submits a valid and correctly formatted MarketDataRequest with SubscriptionRequestType=2; Symbol=\*; SecurityExchange=XLON; Currency=\*

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the MarketDataIncrementalRefresh messages (X)

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Market Data Request – Snapshot

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataRequest (V) ; Tag263 =0 (Snapshot); Tag 207 = MIC;**  |
| Mandatory | **Yes** |

The customer submits a valid and correctly formatted MarketDataRequest with SubscriptionRequestType= 0

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the MarketDataIncrementalRefresh messages (X)

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Trading Session Status Request

|  |  |
| --- | --- |
| Required FIX Messages | **TradingSessionStatusRequest (g); Tag263 =0 (Subscribe)** |
| Mandatory | **No** |

The customer submits a valid and correctly formatted TradingSessionStatusRequest (g).

Success Criteria Fix: The customer confirms the receipt and correct interpretation of the TradingSessionStatus messages (h)

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## New Trade Report

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataIncrementalRefresh (X); Tag 279=0 (New)** |
| Mandatory | **No** |

CTSG will simulate some trades.

Success Criteria Fix: The customer confirms the receipt the MarketDataIncrementalRefresh (X) messages

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Trade Report Change

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataIncrementalRefresh (X); Tag 279=1 (Change)** |
| Mandatory | **No** |

CTSG will partially cancel a trade.

Success Criteria Fix: The customer confirms the receipt the MarketDataIncrementalRefresh (X) message

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |

## Trade Report Deletion

|  |  |
| --- | --- |
| Required FIX Messages | **MarketDataIncrementalRefresh (X); Tag 279=2 (Delete)** |
| Mandatory | **No** |

CTSG will cancel a trade for its complete quantity.

Success Criteria Fix: The customer confirms receipt of the MarketDataIncrementalRefresh (X) message

**Supported and Tested Successfully:** [ ]  **Not Supported:** [ ]

|  |  |
| --- | --- |
| Supply relevant FIX messages and/or order id(s) here; |  |