



FIX PTP Certification script

For FIX version XXX



Platform	
FIX Version	
Client / Vendor	
Client Contact	
Primary Contact	MPI Team - mpi@primary.com.ar
Scope	
Estimated Certification Date	

Features and messages to certify

Msg Group Type	Message	Supported / Certifiable?	Comments
Session	Logon (MsgType=A)	YES	
	Heartbeat (MsgType=0)	YES	
	Reject – Session Level (MsgType = 3)	YES	
	Sequence Reset (MsgType=4)	YES	
	Logout (MsgType=5)	YES	
Common	News (MsgType=B)	YES	
	Business Message Reject(MsgType=j)	NO	
Order Management	New Order – Single (MsgType =D)	NO	
	Order Cancel Request (MsgType=F)	NO	
	Order Cancel/Replace Request (MsgType=G)	NO	
	Order Cancel Reject (MsgType=9)	NO	
	Order Mass Status Request (MsgType=AF)	NO	
	Order Mass Cancel Request (MsgType=q)	NO	
	Execution Report : New (MsgType=8)	NO	
	Execution Report: Order Canceled Response (MsgType=8)	NO	
	Execution Report: Order Replaced Response (MsgType=8)	NO	
	Execution Report: Order Filled/Partially Filled (MsgType=8)	NO	

	Execution Report : Order Status Response – No Orders (MsgType=8)	NO	
	Execution Report (MsgType=8): Order Status Response – With Orders	NO	
	Execution Report : Reject Message Response (MsgType=8)	NO	
Market Data	Market Data Request (MsgType=V)	YES	
	Market Data Snapshot / Full Refresh (MsgType=W)	YES	
	Market Data Request Reject (MsgType=Y)	YES	
Security Definition	Security List Request (MsgType=x)	YES	Only for FIX 5.0sp2 certifications
	Security List (MsgType=y)	YES	Only for FIX 5.0sp2 certifications

Certification Test Cases

Session (MsgTypes=A, 4, 5)	Logon (MsgType=A): Specific tags to fill: SenderCompID: TargetCompID: EXEC HeartBeat Interval: 30 User: Password: xxxxxxxxxx BeginString: FIXT.1.1
	Disconnection Request (MsgType=5): Specific tags to fill: N/A
	Sequence number request (MsgType=4): Specific tags to fill: N/A
	Wrong sequence number request (MsgType=4): Specific tags to fill: N/A
Security Definition (MsgTypes= x, e)	Security List Request (MsgType=x): Request for all securities: Tags to fill: 559 with value 4.
	Security Status Request (MsgType = e): Request different Subscription Type for all or specific security: Tags to fill: 263 and 55 to be defined during the certification process.
Market Data (MsgTypes=V)	Market Data Request (MsgType=V) Tags to fill: Securities subscription (tag 55); Subscription types (tag 263); Market Depth (tag 264); Update Type (tag 265); MD EntryTypes (tag 269). Values to use: to be defined during the certification process
Order Management (MsgTypes=D,F,G,9,AF,q,8)	New Order – Single (MsgType=D): Tags to fill: TimeInForce (tag 59): DAY, IOC, GTD, FOK, GTC. Side (tag 54): Buy, Sell. OrdType (tag 40): Limit, MarketToLimit. Products: All or None products could be required. Example: DOMar19A
	Order Cancel Request (MsgType=F): Values to use: to be defined during the certification process

	<p>Wrong order Cancel Request (MsgType=F) Tags to fill: Client Order Id (tag 11): Wrong ClOrdId.</p>
	<p>Order Cancel/Replace Request (MsgType=G): Values to use: to be defined during the certification process</p>
	<p>Wrong Cancel/Replace Request (MsgType=G): Tags to fill: Client Order Id (tag 11): Wrong ClOrdId.</p>
	<p>Order Cancel Reject (MsgType=9)</p>
	<p>Order Status Request (MsgType = H): Values to use: to be defined during the certification process</p>
	<p>Order Mass Status Request (MsgType=AF): Values to use: to be defined during the certification process</p>
	<p>Order Mass Cancel Request (MsgType=q): Values to use: to be defined during the certification process</p>
	<p>Execution Report (MsgType=8): Execution Types to test: New Order Canceled Response Order Replaced Response Order Filled/Partially Filled Order Status Response – No Orders Order Status Response – With Orders Reject Message Response</p>
<p>Market and Trading Session Status (MsgType=h)</p>	<p>Trading Session Status (MsgType = h)</p>

Test results

Tests	Description	Expected Result	Obtained Result
Logon request	The client should send a Logon message for connection.	The client was able to establish the connection.	
Logout request	The client should send a logout message for disconnection.	Client disconnected correctly.	
Secuence number request	The client should send a secuence number request	The secuence number is obtained and procesed correctly by the application.	
List all securities	The client should send a SecurityList request to obtain all available securities.	The application receives correctly the SecurityList.	
Security Status request	The client should request the status of a security.	The application procesed correctly the status of the security.	
MarketData suscription	The client should request to subscribe to MD with different Securities, market depth, subscription types, update types and various entry types.	All MD subscription orders are correct for all proposed alternatives.	
New Order	The client should send a new order message	The order is sended correctly.	
Cancel Order	The client should senda an Order Cancel Request.	The order is canceled correctly.	
Replace an existing order	The client should change the parameter of an existing and active order.	The order is replaced correctly.	
Incorrect replacement	The client should change the parameters of an existing and active order incorrectly.	The replaced order rejection message is received and processed correctly by the application.	
Verifiy Order Cancel Reject	The client should verify that the application process correctly the Order Cancel Reject message.	The Order Cancel Reject message is received and processed correctly by the application.	
Order Status request	The client should request the status of an order.	The application receives and processes the order status correctly.	

Order Mass Status request	The client should request the status of all actives orders.	The request of the order status is sent correctly and the response is received and processed correctly by the application.	
Order Mass Cancel request	The client should send the Order Mass Cancel Request for cancel all actives orders.	All actives orders are cancelled correctly by the application.	
Verify Execution Report Messages	<p>The client should process all the Execution Report Messages sent by the market. Verify the following messages:</p> <ul style="list-style-type: none"> • New • Order Canceled Response • Order Replaced Response • Order Filled/Partially Filled • Order Status Response – No Orders • Order Status Response – With Orders • Reject Message Response 	All Execution Report messages are received and procesed correctly by the application.	
Verify Trading Session Status	The client application should receive and process all Trading Session Status sent by the market.	All Trading Session Status messages are received and procesed correctly by the application.	



Otras preguntas

1. Horarios de conexion
2. Uso de SSL
3. Engine usado / version / lenguaje
4. IPs desde las que se conectara
5. Screenshots
6. Redundancia
7. Riesgo