



The Derivatives Service Bureau (DSB)

FIX Certification Test

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Preface

Change History

Date	Change	Version	Author	Revision Details
18 July 2017	Creation	1.0	Sheryl Tan	Initial Version
06 Sept 2017	Update	2.0	Sheryl Tan	Added 3.3.5 Retrieve ISIN Record by Attributes and 3.3.6 Search for ISIN Records by Attributes Added Business Message Reject on Error Codes Test Suite

1 Introduction

1.1 Document Purpose

This document intends to provide a comprehensive guide on the FIX Client Certification by using the FIX Conductor interface. The FIX certification process is designed to ensure that users connecting the DSB via FIX are fully integrated in a robust manner. Successful completion of the DSB's FIX Client Certification is an important milestone in being on-boarded into the DSB's production environment. The client can rerun the certification test until completion of all the required test cases. The FIX Conductor has a Reset Certification feature which will be discussed on the FIX Conductor section.

1.2 Intended Audience

Clients who use FIX that needs certification via FIX Conductor interface.

1.3 Scope

This document focuses on the use of FIX Conductor to setup the connectivity and test the functionality of the FIX Client.

1.4 Contact Information

Please direct your questions or concerns on the FIX Conductor via email to technical.support@anna-dsb.com

1.5 Functional Summary

The FIX Conductor interface provides a real time testing service for the FIX Client certification. It consists of several test cases to check the connectivity (i.e. Logon and Heartbeat) and functionality (i.e. create, search, subscribe, retrieve) of the FIX Client. It has error code test to simulate the output of the Security Request Result (560) for invalid request, system unavailable or business message reject.

Result of the test cases can be viewed on the client's Test Dashboard. The client needs to pass all of the required test cases in order to obtain the certification. Once the client has completed successfully, a certification report is made available for the client and the DSB Technical Support.

The DSB Technical Support Admin has a dashboard to verify that a client has successfully completed the test. The client can contact the DSB Technical Support Team for any issues that may arise while completing the test.

1.6 Document Structure

This document contains the following section:

Section Number	Title	Description
Section 1	Introduction	A brief introduction to this document providing background to the purpose of the document and the FIX Conductor
Section 2	Site Preparation	Provides details of the tasks required before connectivity can take place
Section 3	FIX Conductor	Documents the overview, test suites and messages of the FIX Conductor

2 Site Preparation

2.1 FIX Conductor Setup

2.1.1 Register New Client

Once a client approaches the DSB seeking FIX connectivity to the DSB production environment, the DSB Technical Support Admin will register the new client so that authorized users can access the FIX Conductor.

Client's Name, company email address and services (FIX_4.4 or FIX_5.0) to be used by the client will be based on the Onboarding Form submitted by the client.

2.2 FIX Client Setup

Clients need to undertake the following preparation to connect to the DSB's FIX Conductor interface:

- Select the FIX version to use: DSB FIX interface supports FIX5.0SP2 as well as FIX 4.4
- DSB operations will provide the following connectivity parameters as part of the client registration details for access to the FIX conductor:
 - Company identifiers (Compid); These are used throughout the FIX messages and commonly configured in the FIX engine
 - IP address of the DSB FIX Conductor
 - Port for Proxy and Simulated interface
- Make any network/firewall configuration changes required to connect to the DSB FIX Conductor.
- Verify that the DSB IP FIX Conductor addresses/port numbers are open and visible from any machine that needs to connect to the FIX service.
- Configure the local FIX engine with the DSB FIX Conductor Hostname, Port, Compid accordingly.

There are 2 types of Interface that the client needs to configure:

2.2.1 Proxy Interface

This is required for testing the Create, Search, Subscribe, Retrieve, Search by Attributes and Session Level Test Suites. FIX Client will connect to the FIX Conductor which in turn will connect to the DSB FIX servers to validate the FIX messages.

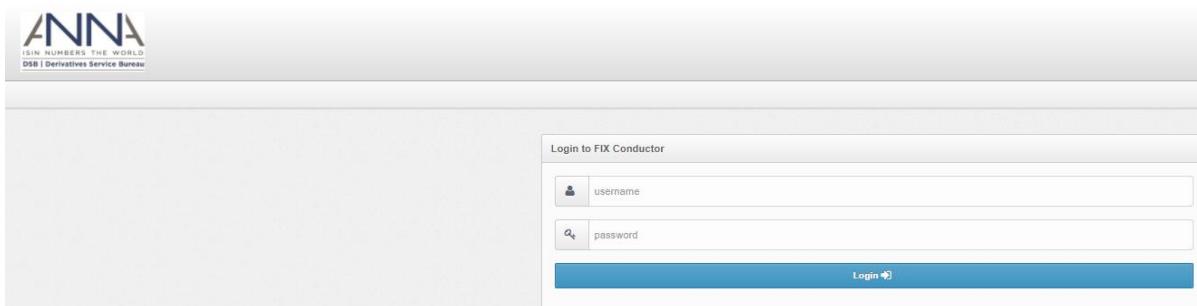
2.2.2 Simulated Interface

FIX Client will run in simulated mode to simulate the errors of the different test scenarios. This is used for Error Codes Test Suite which is required for the client to complete the certification.

3 FIX Conductor

3.1 Login

Client enters the Username and Password to login and access the dashboard.



3.2 Dashboard

3.2.1 Certification Progress

Certification progress can be viewed at a glance on the client dashboard.

To begin the certification, client needs to click the “Begin Certifying” button on the dashboard.

The green bar displays the % progress of the certification. Client needs to finish all the required test cases to complete the certification.

Client has an option to choose “Practice” mode under Additional Actions to check the test cases.

Certification Progress					
Service	Next Step	Progress	Last Activity	Additional Actions	
FIX_44	Begin Certifying	0%	(No activity)	Practice	Save Report
FIX_50	Continue Certifying	31%	SU1 - User subscribes to OTC product definitions for Rates failed by sheryl on 14-Jul-17 10:17 AM	Practice	Save Report

Certification Report can be generated via “Save Report”. Results of all the test cases are saved on this report.

Certification Progress					
Service	Next Step	Progress	Last Activity	Additional Actions	
FIX_44	Begin Certifying	0%	(No activity)	Practice	Save Report
FIX_50	Continue Certifying	13%	SE1 - User requests OTC product definition for a Rate ISIN failed by sheryl on 18-Jul-17 06:20 AM	Practice	Save Report

3.2.2 Interfaces and Sessions

The DSB Technical Support Admin will set the interface and session of the client based on the preferred FIX version that the client will use and certify. SenderComplID, TargetComplID and port will be sent to the client once registered. Please note that the Port which will reflect in this section is not exactly the same with the proxy port and simulated port given to clients. The clients need to configure the FIX Application using the credentials that will be sent to their email.

Interfaces and Sessions					
Service	Specs	Interface	SenderComplID	TargetComplID	Port
FIX_44_client2	DSB_FIX44	FIX44_client2_P	[REDACTED]	[REDACTED]	[REDACTED]
	DSB_FIX44	FIX_44_client2_S	[REDACTED]	[REDACTED]	[REDACTED]

3.2.3 Profile and Questionnaire Progress

The Questionnaire is used for optional test cases wherein client will answer the questionnaire at the start of the certification and % Progress of the questionnaire will reflect on this tab. If all the test

cases are required, there will be no questionnaire progress on this section. Client can also edit the User Profile and Client Profile on this tab.

Profile and Questionnaire Progress				
Information	Details	Progress	Additional Actions	
User Profile	FIX@user2.test@client3.com	<div style="width: 70%;">70%</div>	Edit User Profile	
Client Profile	client3	<div style="width: 30%;">30%</div>	Edit Client Profile	

3.2.4 Test Runner

Client needs to click the “Begin Certifying” or “Continue Certifying” button next to a service name on the user dashboard to begin or continue the certification.

Certification Progress				
Service	Next Step	Progress	Last Activity	Additional Actions
FIX_44	Begin Certifying	<div style="width: 0%;">0%</div>	(No activity)	Practice Save Report

To start with the test cases, the client needs to enter the name and version of the FIX on the Application Details field as shown below.

[Back to User page](#)

Sessions				
Interface	SenderCompid	TargetCompid	Port	Actions
FIX44_client2_P				
FIX_44_client2_S				

Please provide the name and version of the application you're using to certify:

[Enter Application Details](#)

Application Details

Please enter information below, concerning the application for which you will be using to certify. (Or recertify, if you have already completed this certification for another application.)

Application Name:

Application Version:

[Close](#) [Save changes](#)

The test dashboard shows test suites broken down into test cases, with the option to run test as well as when the test was last run, required or optional test case, and the result of the test.

Client has an option to reset certification which is located at the top right side of the Test dashboard.

FIX Conductor - FIX_44 Certification

Progress: 0% [Reset Certification](#)

[Back to User page](#)

This service connects to DSB's UAT environment using FIX 4.4

FixClient 1.0 Certification for Client DSB

Sessions				
Interface	SenderCompid	TargetCompid	Port	Actions
FIX44_Proxy	[redacted]	[redacted]	[redacted]	Edit Session
FIX44_Simulated	[redacted]	[redacted]	[redacted]	

Test Suite	Test Case	Last Run	Required	Result
Create	CR1 - User creates ISIN for Rates	► Run Test	(Never)	Required
	CR2 - User creates ISIN for Foreign Exchange	► Run Test	(Never)	Optional
	CR3 - User creates ISIN for Credit	► Run Test	(Never)	Optional
	CR4 - User creates ISIN for Equity	► Run Test	(Never)	Optional
	CR5 - User creates ISIN for Commodities	► Run Test	(Never)	Optional

To access the test cases, click on the “Run Test” button next to a test case.

Test Suite	Test Case	Last Run	Required	Result
Create	CR1 - User creates ISIN for Rates	► Run Test	(Never)	Required

3.3 Test Suite

3.3.1 Session Level

There are 2 session level tests that are required to complete the certification.

SL1 - Logon and Heartbeat

Objective: Client sends a logon and waits for a logon response from the server. The client sends a heartbeat and wait for a heartbeat in response.

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SL1 - Logon and Heartbeat

SL2 - Reconnect after abnormal disconnect

Test Runner

SessionLevel

- Test Name: Logon and Heartbeat messages are checked for
- Objective: Client sends a logon and waits for a logon response from the server. The client then sends a heartbeat and waits for a heartbeat in response
- Please connect and logon to the FIX session <==>

To proceed with the test, client needs to login to FIX Client so that the FIX Conductor can check the connectivity (35=A Logon) and heartbeat (35=0 Heartbeat).

```
8=FIX.4.4^A9=126^A35=A^A34=1^A49=SenderCompID^A50=SenderSubID^A52=20170616-
09:11:00.327^A56=TargetCompID^A57=TargetSubID^A98=0^A108=30^A141=Y^A553=Username^A5
54= password^A10=100^A

8=FIX.4.4^A9=85^A35=A^A34=1^A49= SenderCompID ^A50= SenderSubID ^A52=20170616-
09:10:57.269^A56= TargetCompID^A57=TargetSubID^A98=0^A108=30^A141=Y^A10=063^A

8=FIX.4.4^A9=67^A35=0^A34=2^A49= SenderCompID^A50=SenderSubID ^A52=20170616-
09:11:31.286^A56= A56=TargetCompID^A57=TargetSubID ^A10=225^A

8=FIX.4.4^A9=67^A35=0^A34=2^A49= SenderCompID ^A50= SenderSubID ^A52=20170616-
09:11:27.563^A56= A56=TargetCompID^A57=TargetSubID ^A10=228^A
```

FIX Conductor will check the session connection and heartbeat response to pass this test case.

 SL1 - Logon and Heartbeat
SL2 - Reconnect after abnormal disconnect

Test Runner SessionLevel [Continue to Next Test](#)

- Test Name: Logon and Heartbeat messages are checked for
- Objective: Client sends a logon and waits for a logon response from the server. The client then sends a heartbeat and waits for a heartbeat in response
- Please connect and logon to the FIX session <==>
- Logon (Reset Sequence Numbers) [Show Details](#)
- Client logon received, waiting for logon response from server.
- Logon (Reset Sequence Numbers) [Show Details](#)
- Server logon received, session is connected.
- Logon received, session is connected. Waiting for heartbeats. Please allow up to 30 seconds...
- Heartbeat [Show Details](#)
- Heartbeat [Show Details](#)
- Test passed!

A - Logon

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	132	132
MsgType (35)		A - Logon
MsgSeqNum (34)		1
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170718-07:49:48.208
TargetCompID (56)		
TargetSubID (57)		
EncryptMethod (98)	0 - NoneOther	0 - NoneOther
HeartBlt (108)	30	30
ResetSeqNumFlag (141)		Y - YesResetSequenceNumbers
Username (553)		

Test Console

 The test passed

SL2 - Reconnect after abnormal disconnect

Objective: Client disconnects without sending a logout and then re-establishes connection and logs on

Client needs to disconnect on FIX Client without sending a logout.

 SL1 - Logon and Heartbeat
SL2 - Reconnect after abnormal disconnect

Test Runner SessionLevel [Stop Test](#)

- Test Name: A reconnect after an abnormal disconnect is checked for
- Objective: Client disconnects without sending a logout and then reestablishes connection and logs on
- Connection Established. Please disconnect without logout
- Waiting for 10 seconds...

Once disconnected, client needs to relogin on FIX Client. The FIX Conductor will check the connectivity and heartbeat.

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Test Runner [Return to Certification Dashboard](#)

Session Level

- SL1 - Logon and Heartbeat
- SL2 - Reconnect after abnormal disconnect

Test Name: A reconnect after an abnormal disconnect is checked for

Objective: Client disconnects without sending a logout and then reestablishes connection and logs on

Connection Established. Please disconnect without logout

Waiting for 10 seconds...

Connection has been abnormally disconnected. Please reconnect.

Please connect and logon to the FIX session <==>

→ Logon (Reset Sequence Numbers) [Show Details](#)

Client logon received, waiting for logon response from server.

← Logon (Reset Sequence Numbers) [Hide Details](#)

Server logon received, session is connected.

Connection established successfully.

Waiting for a heartbeat...

→ Heartbeat [Show Details](#)

Test passed!

Test Console

Next Test Suite [Return to Dashboard](#)

SL2 - Reconnect after abnormal disconnect

A - Logon

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	91	91
MsgType (35)		A - Logon
MsgSeqNum (34)		1
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170718-06:06:49.289
TargetCompID (56)		
TargetSubID (57)		
EncryptMethod (98)	0 - NoneOther	0 - NoneOther
HeartBlt (108)	30	30
ResetSeqNumFlag (141)		Y - YesResetSequenceNumbers
DefaultApplVerID (1137)	9	9
CheckSum (10)	165	165

3.3.2 Create ISIN

Client needs to create an ISIN per Asset Class to test the scenarios below. Once ISIN has been created, the FIX Conductor will display the result of the test.

CASE 1: Test Passed

The FIX Conductor will request client to create an ISIN for the specific asset class.

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Test Runner [Stop Test](#)

Create

- CR1 - User creates ISIN for Rates
- CR2 - User creates ISIN for Foreign Exchange
- CR3 - User creates ISIN for Credit
- CR4 - User creates ISIN for Equity
- CR5 - User creates ISIN for Commodities

Test Name: A new ISIN is requested for Rates

Objective: Client submits a Security Definition Request with OTC product definitions for Rates for which the client gets a new ISIN

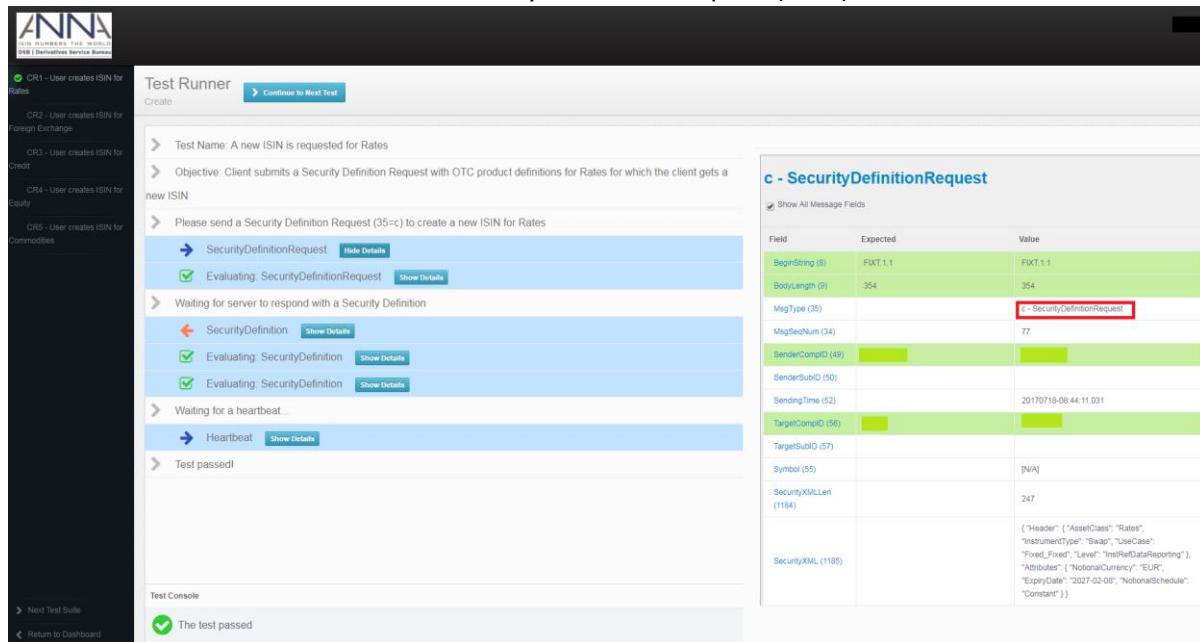
Please send a Security Definition Request (35=c) to create a new ISIN for Rates

The following is a snapshot of the SecurityDefinitionRequest message (35=c) in the FIX log.

```
8=FIXT.1.1^A9=354^A35=c^A34=77^A49=SenderCompID^A50=SenderSubID^A52=20170718-
08:44:11.031^A56=TargetCompID^A57=TargetSubID^A55=[N/A]^A320=DREQ3^A321=1^A1184=247
^A1185={

  "Header": {
    "AssetClass": "Rates",
    "InstrumentType": "Swap",
    "UseCase": "Fixed_Fixed",
    "Level": "InstRefDataReporting"
  },
  "Attributes": {
    "NotionalCurrency": "EUR",
    "ExpiryDate": "2027-02-08",
    "NotionalSchedule": "Constant"
  }
}^A10=226^A
```

The FIX Conductor will check for the Security Definition Request (35=c) for the new ISIN created.



The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists various test cases: CR1 - User creates ISIN for Rates, CR2 - User creates ISIN for Foreign Exchange, CR3 - User creates ISIN for Credit, CR4 - User creates ISIN for Equity, and CR5 - User creates ISIN for Commodities. The main area displays a test run for 'Test Name: A new ISIN is requested for Rates'. The steps are as follows:

- CR1 - User creates ISIN for Rates
- CR2 - User creates ISIN for Foreign Exchange
- CR3 - User creates ISIN for Credit
- CR4 - User creates ISIN for Equity
- CR5 - User creates ISIN for Commodities
- Test Runner (Create) ➔ Continue to Next Test
- Test Name: A new ISIN is requested for Rates
- Objective: Client submits a Security Definition Request with OTC product definitions for Rates for which the client gets a new ISIN
- Please send a Security Definition Request (35=c) to create a new ISIN for Rates
 - SecurityDefinitionRequest Hide Details
 - Evaluating: SecurityDefinitionRequest Show Details
- Waiting for server to respond with a Security Definition
 - ← SecurityDefinition Show Details
 - Evaluating: SecurityDefinition Show Details
 - Evaluating: SecurityDefinition Show Details
- Waiting for a heartbeat...
- Heartbeat Show Details
- Test passed!

Test Console: The test passed

c - SecurityDefinitionRequest

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	354	354
MsgType (35)		c - SecurityDefinitionRequest
MsgSeqNum (34)		77
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170718-08:44:11.031
TargetCompID (56)		
TargetSubID (57)		
Symbol (55)		[N/A]
SecurityXMLLen (1184)		247
SecurityXML (1185)		<pre>{ "Header": { "AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting" }, "Attributes": { "NotionalCurrency": "EUR", "ExpiryDate": "2027-02-08", "NotionalSchedule": "Constant" } }</pre>
SecurityReqID (320)	DREQ3	DREQ3
SecurityRequestType (321)	1 - RequestSecurityIdentityForSpecifications	1 - RequestSecurityIdentityForSpecifications
CheckSum (10)	226	226
SecurityRequestType		

Client can validate the details of the ISIN submitted on the SecurityXML (1185) or Request Product Payload.

c - SecurityDefinitionRequest

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	354	354
MsgType (35)		c - SecurityDefinitionRequest
MsgSeqNum (34)		77
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170718-08:44:11.031
TargetCompID (56)		
TargetSubID (57)		
Symbol (55)		[N/A]
SecurityXMLLen (1184)		247
SecurityXML (1185)		<pre>{ "Header": { "AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting" }, "Attributes": { "NotionalCurrency": "EUR", "ExpiryDate": "2027-02-08", "NotionalSchedule": "Constant" } }</pre>
SecurityReqID (320)	DREQ3	DREQ3
SecurityRequestType (321)	1 - RequestSecurityIdentityForSpecifications	1 - RequestSecurityIdentityForSpecifications
CheckSum (10)	226	226
SecurityRequestType		

The table below provides an explanation of the sample content:

Field	Description	Comment
Begin String (8)	FIX 5.0: Always set to: FIXT.1.1 FIX 4.4: Always set to: FIX4.4	
Body Length (9)	Message length, in bytes, forward to the CheckSum field. Always the second field of the message.	
MsgType (35)	c = SecurityDefinitionRequest Request (or create) the ISIN for an OTC derivative financial instrument as identified by its unique attributes	
MsgSeqNum (34)	Integer message sequence number	
SenderCompID(49) ↔ TargetCompID(56)	Client ↔ DSB	Client Comp ID Configured for each client The DSB comp ID
SenderSubID(49) ↔ TargetSubID(57)	Subclient ↔ UAT	Client Sub Comp Configured for each client ↔ The DSB Sub Comp ID is configured for each environment (i.e.: Demo / UAT / Prod)
SendingTime (52)	Time of message transmission	
Symbol (55)	Use: "[N/A]"	
SecurityXMLLen (1184)	Length of JSON record payload	
SecurityXML(1185)	Request Product payload	{ "Header": { "AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting" }, "Attributes": { "NotionalCurrency": "EUR", "ExpiryDate": "2027-02-08", "NotionalSchedule": "Constant" } }
SecurityReqID (320)	Identifies the request ID	
SecurityRequestType (321)	0 = Request Security Identity And Specifications 1 = Request Security Identity For Specifications Provided	
CheckSum(10)	As per FIX specification	

FIX Conductor will wait for the server to respond with a Security Definition (35=d).

The following is a sample of a SecurityDefinition message (35=d).

```
8=FIXT.1.1^A9=780^A35=d^A34=77^A49=TargetCompID^A50=TargetSubID^A52=20170718-
08:44:11.378^A56=SenderCompID^A57=SenderSubID^A22=4^A48=EZ17PHMRHS16^A55=[N/A]^A60=
2017071808:44:11.378^A320=DREQ3^A560=0^A1184=620^A1185={"Header": {"AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting" }, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2027-02-08", "NotionalSchedule": "Constant" }, "ISIN": {"ISIN": "EZ17PHMRHS16", "Status": "New"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "FALSE", "UnderlyingAssetType": "Fixed - Fixed", "DeliveryType": "PHYS", "SingleorMultiCurrency": "Single Currency", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "PriceMultiplier": 1, "FullName": "Rates Swap Fixed_Fixed EUR 20270208", "ShortName": "NA/Swap Fxd Fxd EUR 20270208", "ClassificationType": "SRDCSP"} }^A1938=1^A10=165^A
```

Simultaneously, FIX Conductor will display the details of the SecurityDefinition (35=d) message. The ISIN created will reflect on the SecurityXML (1185) which is the Record Payload.

d - SecurityDefinition

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	780	780
MsgType (35)		d - SecurityDefinition
MsgSeqNum (34)		77
SenderCompID (49)	[REDACTED]	[REDACTED]
SenderSubID (50)		
SendingTime (52)		20170718-08:44:11.378
TargetCompID (56)	[REDACTED]	[REDACTED]
TargetSubID (57)		
SecurityIDSource (22)		4 - ISINNumber
SecurityID (48)		EZ17PHMRHS16
Symbol (55)		[N/A]
SecurityXMLLen (1184)		620
SecurityXML (1185)		<pre>{"Header": {"AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2027-02-08", "NotionalSchedule": "Constant"}, "ISIN": {"ISIN": "EZ17PHMRHS16", "Status": "New"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "FALSE", "UnderlyingAssetType": "Fixed - Fixed", "DeliveryType": "PHYS", "SingleorMultiCurrency": "Single Currency", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "PriceMultiplier": 1, "FullName": "Rates Swap Fixed_Fixed EUR 20270208", "ShortName": "NA/Swap Fxd Fxd EUR 20270208", "ClassificationType": "SRDCSP"}}</pre>
AssetClass (1938)		1 - Interest Rate
TransactTime (60)		20170718-08:44:11.378
SecurityReqID (320)	DREQ3	DREQ3
SecurityRequestResult (560)	0 - ValidRequest	0 - ValidRequest
AssetClass (1938)		1 - Interest Rate
CheckSum (10)	165	165

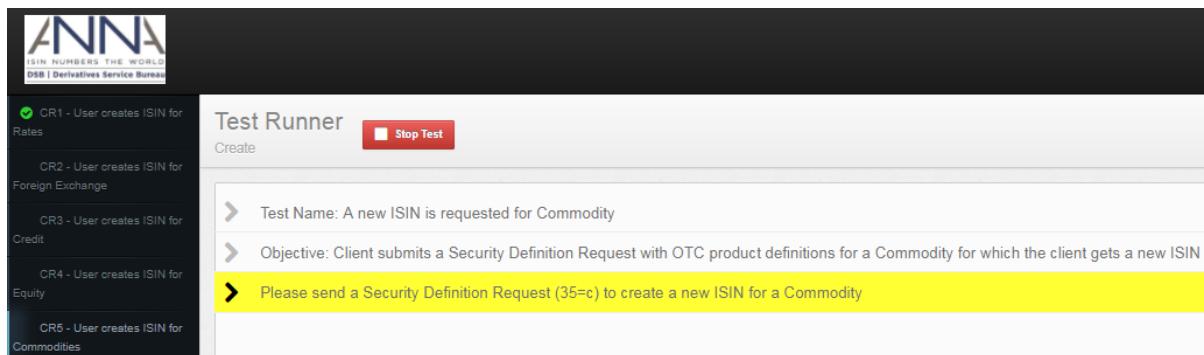
The table below provides an explanation of the sample content:

Field	Description	Comment
SecurityXML(1185)	Record Payload	{"Header": {"AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2027-02-08", "NotionalSchedule": "Constant"}, "ISIN": {"ISIN": "EZ17PHMRHS16", "Status": "New"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "FALSE", "UnderlyingAssetType": "Fixed - Fixed", "DeliveryType": "PHYS", "SingleorMultiCurrency": "Single Currency", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "PriceMultiplier": 1, "FullName": "Rates Swap Fixed_Fixed EUR 20270208", "ShortName": "NA/Swap Fxd Fxd EUR 20270208", "ClassificationType": "SRDCSP"}}

		20270208", "ClassificationType": "SRD CSP"}}
AssetClass (1938)	Filter the request to products of a single asset class 1 = Interest rate 2 = Currency (Foreign Exchange) 3 = Credit 4 = Equity 5 = Commodity	
TransactTime (60)	Time of transaction	
SecurityRequestResult (560)	0 = Valid request 1 = Invalid or unsupported request 2 = No Instruments found that match selection criteria 3 = Not authorized to retrieve instrument data 4 = Instrument data temporarily unavailable	

CASE 2: Test Failed

Client sends an ISIN for Credit instead of Commodity Asset Class which the FIX Conductor is expecting.



The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists several test cases: CR1 - User creates ISIN for Rates, CR2 - User creates ISIN for Foreign Exchange, CR3 - User creates ISIN for Credit, CR4 - User creates ISIN for Equity, and CR5 - User creates ISIN for Commodities. CR3 is marked with a green checkmark. In the center, the 'Test Runner' section has a 'Create' button and a 'Stop Test' button. Below these are three expandable sections: 'Test Name: A new ISIN is requested for Commodity', 'Objective: Client submits a Security Definition Request with OTC product definitions for a Commodity for which the client gets a new ISIN', and a yellow-highlighted section 'Please send a Security Definition Request (35=c) to create a new ISIN for a Commodity'. The 'Please send a Security Definition Request (35=c) to create a new ISIN for a Commodity' section is currently expanded.

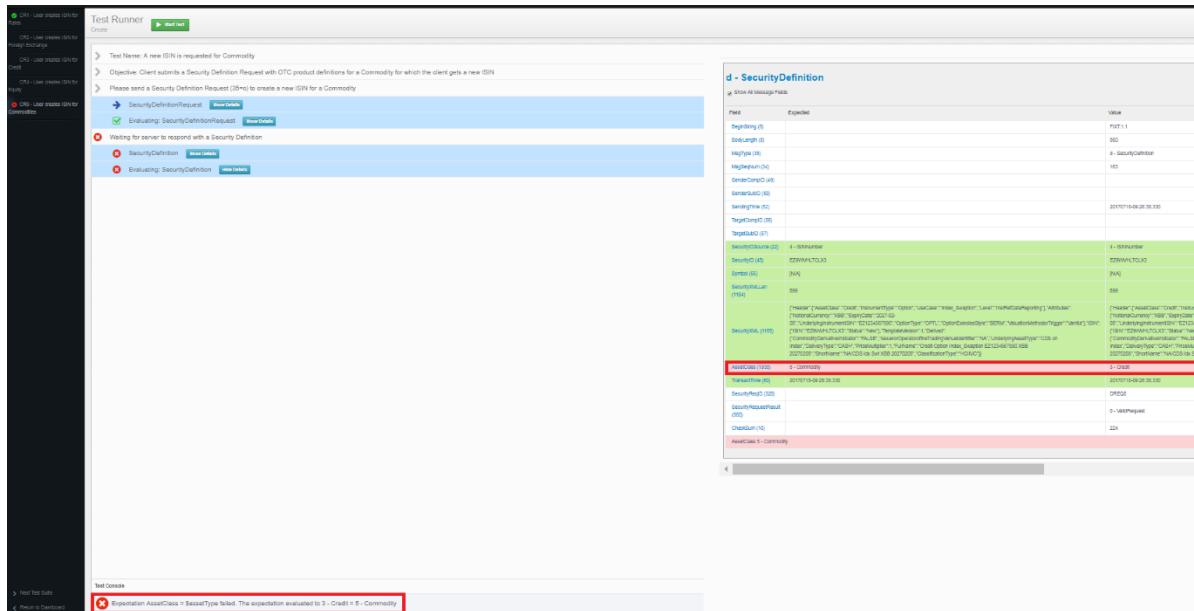
The following is a snapshot of the SecurityDefinitionRequest message (35=c) in the FIX log.

```
8=FIXT.1.1^A9=543^A35=c^A34=163^A49=SenderCompID^A50=SenderSubID^A52=20170718-
09:26:38.335^A56=TargetCompID^A57=TargetSubID^A55=[N/A]^A320=DREQ5^A321=1^A1184=435
^A1185={

  "Header": {
    "AssetClass": "Credit",
    "InstrumentType": "Option",
    "UseCase": "Index_Swaption",
    "Level": "InstRefDataReporting"
  },
  "Attributes": {
    "NotionalCurrency": "XBB",
    "ExpiryDate": "2027-02-08",
    "UnderlyingInstrumentISIN": "EZ1234567890",
    "OptionType": "OPTL",
    "OptionExerciseStyle": "BERM",
    "ValuationMethodorTrigger": "Vanilla"
  }
}
```

} ^A10=173^A

Asset Type failed due to asset class mismatch. The FIX Conductor was expecting for Commodity but ISIN for Credit asset class was created.



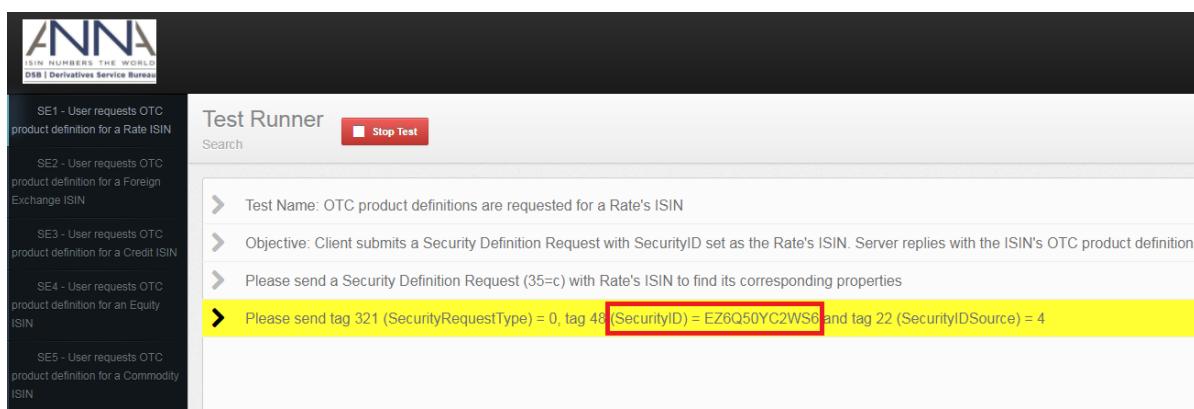
The screenshot shows the ANNA Test Runner interface with a failed test case. The test name is "A new ISIN is requested for Commodity". The objective is "Client submits a Security Definition Request with OTC product definitions for a Commodity for which the client gets a new ISIN". The status bar indicates "Waiting for server to respond with a Security Definition". The message pane shows two failed evaluations: "SecurityDefinition" and "SecurityDefinitionRequest". The results pane displays the SecurityDefinition message structure with fields like "SecurityID" (ISIN), "Symbol" (N/A), and "SecurityType" (ISIN). The error message in the test console states: "BrokerageAssetClass = AssetType failed. The operation succeeded to 1: Draft + 1: Commodity".

3.3.3 Search ISIN

Client submits an ISIN per asset class to request the OTC product definition for an ISIN.

CASE 1: Test Passed

The client needs to send the ISIN provided in the FIX Conductor.

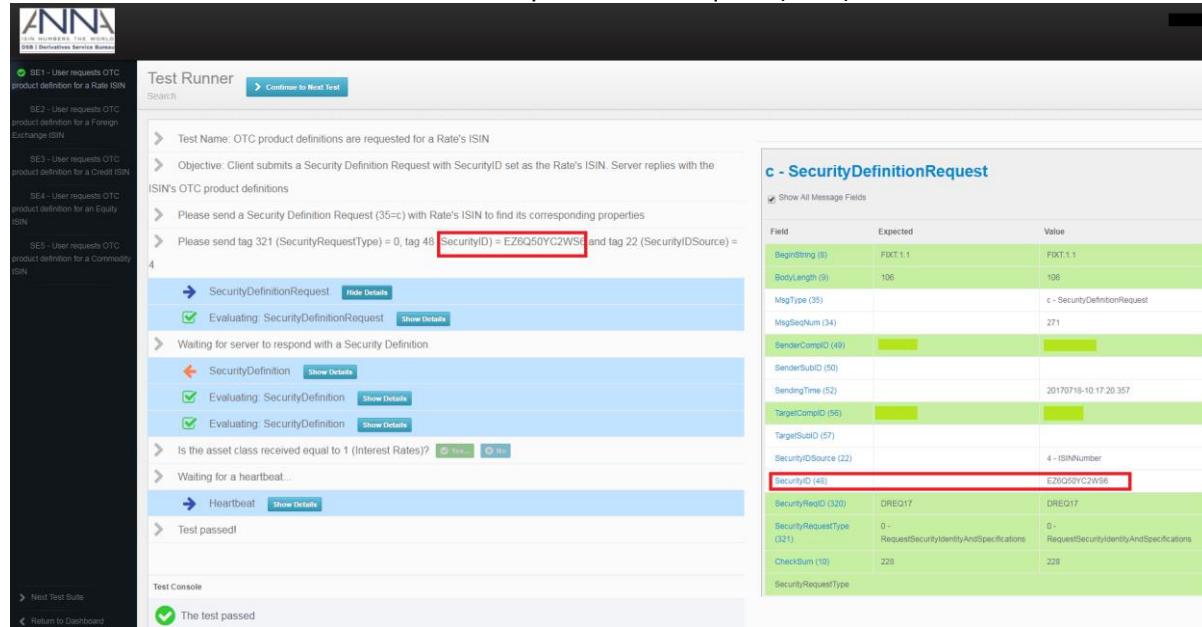


The screenshot shows the ANNA Test Runner interface with a successful test case. The test name is "OTC product definitions are requested for a Rate's ISIN". The objective is "Client submits a Security Definition Request with SecurityID set as the Rate's ISIN. Server replies with the ISIN's OTC product definitions". The message pane shows a yellow highlighted section: "Please send tag 321 (SecurityRequestType) = 0, tag 48 (SecurityID) = EZ6Q50YC2WS6 and tag 22 (SecurityIDSource) = 4".

The following is a sample of a SecurityDefinitionRequest message (35=c) having an ISIN.

```
8=FIXT.1.1^A9=106^A35=c^A34=271^A49=SenderCompID^A50=SenderSubID^A52=20170718-
10:17:20.357^A56=TargetCompID^A57=TargetSubID^A22=4^A48=EZ6Q50YC2WS6^A320=DREQ17^A3
21=0^A10=228^A
```

The FIX Conductor will check for the Security Definition Request (35=c).



The screenshot shows the ANNA Test Runner interface. On the left, there's a sidebar with several test cases listed under 'Test Suite 1'. The main area is titled 'Test Runner' and shows a step-by-step process. Step 4 is highlighted in blue and contains a 'SecurityDefinitionRequest' message. This message has several fields: 'BeginString (8)' is 'FIXT.1.1'; 'BodyLength (9)' is '106'; 'MsgType (35)' is 'c - SecurityDefinitionRequest'; 'MsgSeqNum (34)' is '271'; 'SenderCompID (49)' is 'EZ6Q50YC2WS6'; 'SenderSubID (50)' is '0'; 'SendingTime (52)' is '20170718-10:17:20.357'; 'TargetCompID (56)' is 'DSB'; 'TargetSubID (57)' is '4 - ISINNumber'; 'SecuritySource (22)' is 'EZ6Q50YC2WS6'; and 'SecurityID (46)' is also 'EZ6Q50YC2WS6'. The 'SecurityID' field is highlighted with a red box. Below the message details, there's a 'Test Console' section with a green checkmark indicating 'The test passed'.

The FIX Conductor will wait for the server to respond with a Security Definition (35=d).

```
8=FIXT.1.1^A9=930^A35=d^A34=275^A49=DSB^A50=UAT^A52=20170718-
10:17:20.160^A56=ITIVITI^A57=IT^A22=4^A48=EZ6Q50YC2WS6^A55=[N/A]^A60=20170718-
10:17:20.160^A320=DREQ17^A560=0^A1184=768^A1185={"Header":{"AssetClass":"Rates","InstrumentType":"Swap","UseCase":"Inflation_Swap","Level":"InstRefDataReporting"},"Attributes":{"NotionalCurrency":"SEK","ExpiryDate":"2027-12-10","ReferenceRate":"HKD-CPI","ReferenceRateTermValue":-
73800066,"ReferenceRateTermUnit":"YEAR","NotionalSchedule":"Custom","ISIN":{"ISIN":"EZ6Q50YC2WS6","Status":"New"},"TemplateVersion":1,"Derived":{"ISOReferenceRate":CPI,"CommodityDerivativeIndicator":false,"UnderlyingAssetType":Inflation Rate Index,"DeliveryType":PHYS,"SingleorMultiCurrency":Single Currency,"IssuerorOperatoroftheTradingVenueIdentifier":NA,"PriceMultiplier":1,"FullName":Rates Swap Inflation_Swap HKD-CPI -73800066 YEAR 20271210,"ShortName":NA/Swap Infl Iidx SEK 20271210,"ClassificationType":SRGYSP}})^A1938=1^A10=203^A
```

Client can verify the product definition on the SecurityDefinition details in the FIX Conductor. The test passed since the asset class of the ISIN submitted matched the expected asset class.

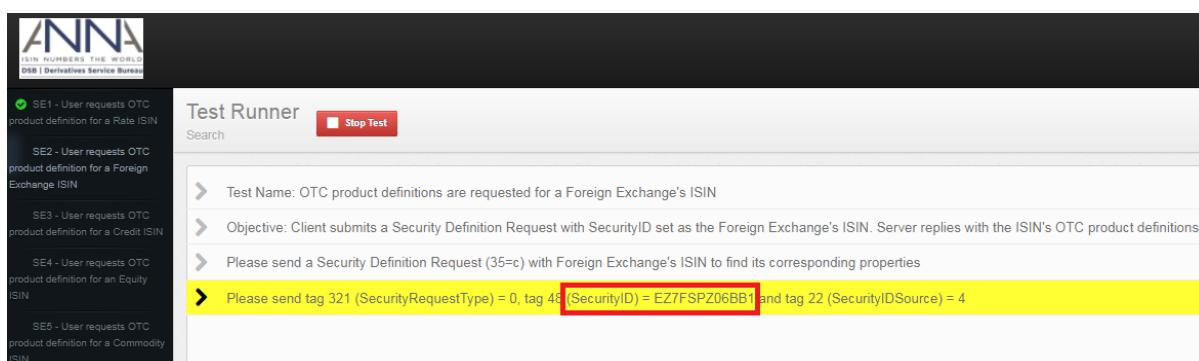
d - SecurityDefinition

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	930	930
MsgType (35)		d - SecurityDefinition
MsgSeqNum (34)		275
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170718-10:17:20.160
TargetCompID (56)		
TargetSubID (57)		
SecurityIDSource (22)		4 - ISINNumber
SecurityID (48)		EZ6Q50YC2WS6
Symbol (55)		[N/A]
SecurityXMLLen (1184)		768
SecurityXML (1185)		<pre>{"Header": {"AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Inflation_Swap", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "SEK", "ExpiryDate": "2027-12-10", "ReferenceRate": "HKD-CPI", "ReferenceRateTermValue": -73800066, "ReferenceRateTermUnit": "YEAR", "NotionalSchedule": "Custom"}, "ISIN": "EZ6Q50YC2WS6", "Status": "New", "TemplateVersion": 1, "Derived": false, "ISOReferenceRate": "CPI", "CommodityDerivativeIndicator": "FALSE", "UnderlyingAssetType": "Inflation Rate Index", "DeliveryType": "PHYS", "SingleorMultiCurrency": "Single", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "PriceMultiplier": 1, "FullName": "Rates Swap Inflation_Swap HKD-CPI -73800066 YEAR 20271210", "ShortName": "NA/Swap Infl Idx SEK 20271210", "ClassificationType": "SRGYSP"}}</pre>
AssetClass (1038)		1 - Interest Rate
TransactTime (80)		20170718-10:17:20.160
SecurityReqID (320)	DREQ17	DREQ17

CASE 2: Test Failed

Client inputs an ISIN except the Security ID listed in the FIX Conductor.



The screenshot shows the ANNA Test Runner interface. On the left, there's a sidebar with test cases: SE1, SE2, SE3, SE4, and SE5. The main area is titled 'Test Runner' and contains a 'Stop Test' button. Below it, a search bar is followed by a list of test steps:

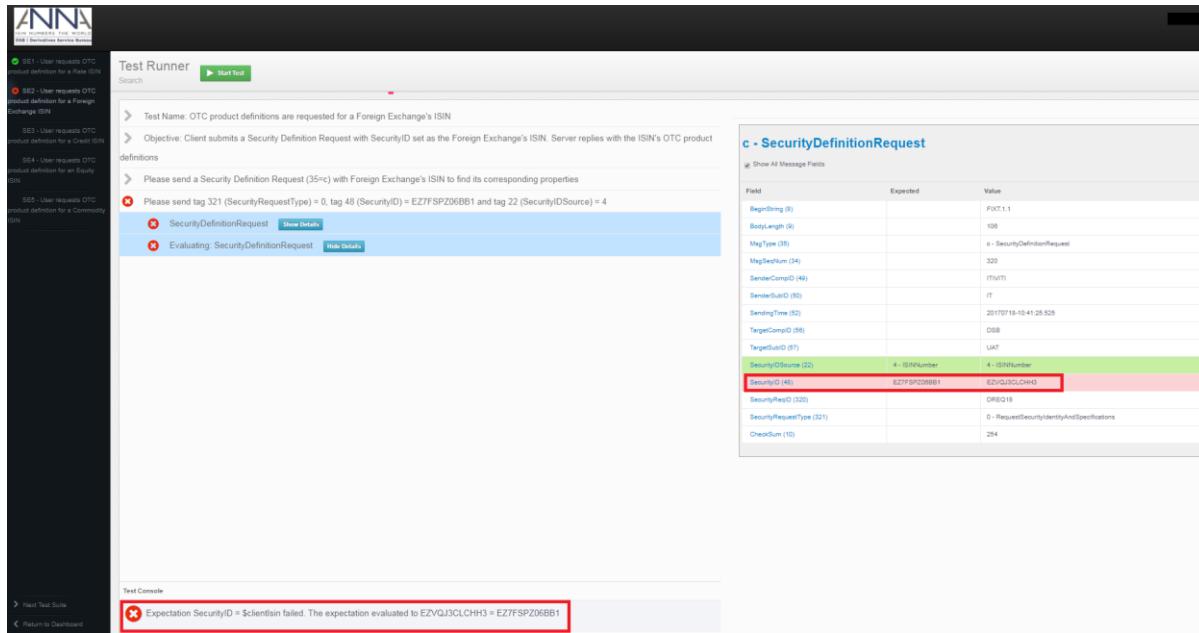
- > Test Name: OTC product definitions are requested for a Foreign Exchange's ISIN
- > Objective: Client submits a Security Definition Request with SecurityID set as the Foreign Exchange's ISIN. Server replies with the ISIN's OTC product definitions
- > Please send a Security Definition Request (35=c) with Foreign Exchange's ISIN to find its corresponding properties
- > Please send tag 321 (SecurityRequestType) = 0, tag 48 (SecurityID) = EZ7FSPZ06BB1 and tag 22 (SecurityIDSource) = 4

The last step is highlighted with a yellow background and a red border around the SecurityID value.

The following is a sample of a SecurityDefinitionRequest message (35=c) having an ISIN.

```
8=FIXT.1.1^A9=106^A35=c^A34=320^A49=SenderCompID^A50=SenderSubID^A52=20170718-10:41:25.525^A56=TargetCompID^A57=TargetSubID^A22=4^A48=EZVQJ3CLCHH3^A320=DREQ18^A321=0^A10=254^A
```

The Test failed due to security ID did not match.



c - SecurityDefinitionRequest

Field	Expected	Value
BeginString (8)	FIXT.1.1	
BodyLength (9)	108	
MsgType (35)	e - SecurityDefinitionRequest	
MsgSeqNum (34)	329	
SenderCompID (49)	TMVITI	
SenderSubID (80)	IT	
Timestamp (52)	20170718-10:41:28.525	
TargetCompID (87)	DSB	
TargetSubID (87)	UAT	
SecurityID (48)	4 - ISINNumber	4 - ISINNumber
SecurityID (48)	EZ7FSPZ06881	EZVQJ3CLCH3
SecurityReqID (320)	DRS218	
SecurityRequestType (321)	0 - RequestSecurityIdentifyAndSpecifications	
Checksum (10)	254	

Test Console

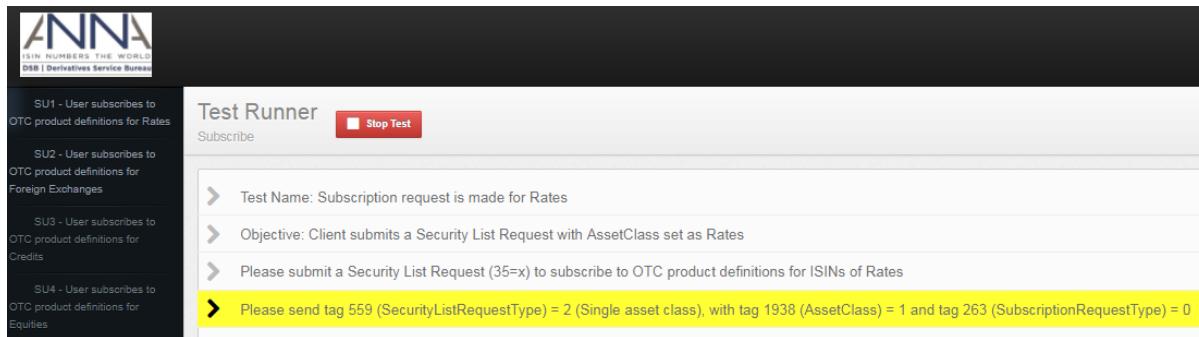
Expectation SecurityID = \$clientIn failed. The expectation evaluated to EZVQJ3CLCH3 = EZ7FSPZ06881

3.3.4 Subscribe

Client needs to subscribe to Asset Class and send SubscriptionRequestType listed in the FIX Conductor.

CASE 1: Test Passed

Client should subscribe to Rates Asset Class (1938=1) and send SubscriptionRequestType (263=0).



SU1 - User subscribes to OTC product definitions for Rates

SU2 - User subscribes to OTC product definitions for Foreign Exchanges

SU3 - User subscribes to OTC product definitions for Credits

SU4 - User subscribes to OTC product definitions for Equities

Test Name: Subscription request is made for Rates

Objective: Client submits a Security List Request with AssetClass set as Rates

Please submit a Security List Request (35=x) to subscribe to OTC product definitions for ISINs of Rates

Please send tag 559 (SecurityListRequestType) = 2 (Single asset class), with tag 1938 (AssetClass) = 1 and tag 263 (SubscriptionRequestType) = 0

The table below provides an explanation of the sample content:

Name	Data Type	Tag	Rq	Description
SecurityListRequestType	Int	559	Y	2= Product: Filter the request to products of a single asset class 4 = All Securities (that were created today, i.e. since midnight).
AssetClass	String	1938	N	Filter the request to products of a single asset class 1 = Interest rate 2 = Currency (Foreign Exchange) 3 = Credit 4 = Equity 5 = Commodity
SubscriptionRequestType	Char	263	Y	0 = Snapshot 1 = Snapshot + updates 2 = Unsubscribe

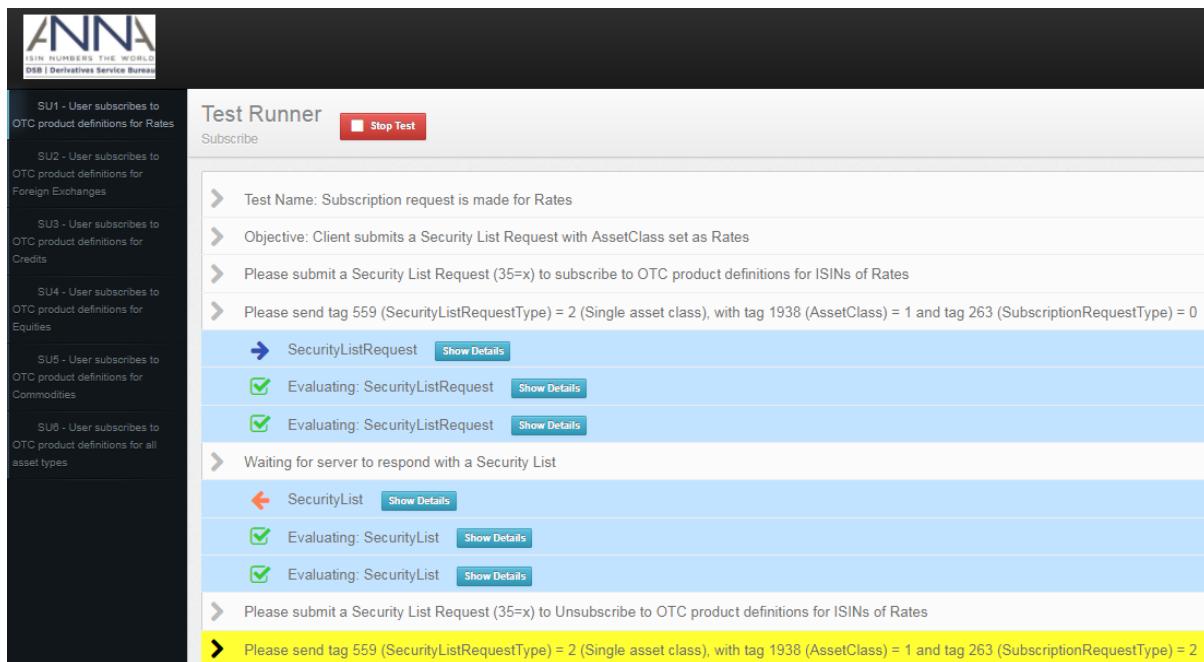
The following is a sample of a SecurityListRequest message (35=x). The request is for a snapshot of Rates asset class.

```
8=FIXT.1.1^A9=98^A35=x^A34=348^A49=SenderCompID^A50=SenderSubID^A52=20170718-
10:55:06.757^A56=TargetCompID^A57=TargetSubID^A263=0^A320=LREQ19^A559=2^A1938=1^A10
=A143^A
```

The following is a sample of a SecurityList message (35=y).

```
8=FIXT.1.1^A9=2286^A35=y^A34=352^A49=TargetCompID^A50=TargetSubID^A52=20170718-
10:55:08.765^A56=SenderCompID^A57=SenderSubID^A60=20170718-
10:55:08.764^A320=LREQ19^A393=3^A560=0^A146=3^A55=[N/A]^A48=EZ95C0ZXR6B5^A22=4^A193
8=1^A1184=620^A1185={"Header":{"AssetClass":"Rates","InstrumentType":"Swap","UseCase":"Fixed_Fixed","Level":"InstRefDataReporting"},"Attributes":{"NotionalCurrency":"EUR","ExpiryDate":"2027-02-07","NotionalSchedule":"Constant"},"ISIN":{"ISIN":"EZ95C0ZXR6B5","Status":"New"},"TemplateVersion":1,"Derived":{"CommodityDerivativeIndicator":"FALSE","UnderlyingAssetType":"Fixed - Fixed","DeliveryType":"PHYS","SingleorMultiCurrency":"Single Currency","IssuerorOperatoroftheTradingVenueIdentifier":"NA","PriceMultiplier":1,"FullName":"Rates Swap Fixed EUR 20270207","ShortName":"NA/Swap Fxd Fxd EUR 20270207","ClassificationType":"SRDCSP"} }^A55=[N/A]^A48=EZ17PHMRHS16^A22=4^A1938=1^A1184=620^A1185={"Header":{"AssetClass":"Rates","InstrumentType":"Swap","UseCase":"Fixed_Fixed","Level":"InstRefDataReporting"},"Attributes":{"NotionalCurrency":"EUR","ExpiryDate":"2027-02-08","NotionalSchedule":"Constant"},"ISIN":{"ISIN":"EZ17PHMRHS16","Status":"New"},"TemplateVersion":1,"Derived":{"CommodityDerivativeIndicator":"FALSE","UnderlyingAssetType":"Fixed - Fixed","DeliveryType":"PHYS","SingleorMultiCurrency":"Single Currency","IssuerorOperatoroftheTradingVenueIdentifier":"NA","PriceMultiplier":1,"FullName":"Rates Swap Fixed EUR 20270208","ShortName":"NA/Swap Fxd Fxd EUR 20270208","ClassificationType":"SRDCSP"} }^A55=[N/A]^A48=EZ6Q50YC2WS6^A22=4^A1938=1^A1184=768^A1185={"Header":{"AssetClass":"Rates","InstrumentType":"Swap","UseCase":"Inflation_Swap","Level":"InstRefDataReporting"},"Attributes":{"NotionalCurrency":"SEK","ExpiryDate":"2027-12-10","ReferenceRate":"HKD-CPI","ReferenceRateTermValue":-73800066,"ReferenceRateTermUnit":"YEAR","NotionalSchedule":"Custom"},"ISIN":{"ISIN":"EZ6Q50YC2WS6","Status":"New"},"TemplateVersion":1,"Derived":{"ISOReferenceRate":"CPI","CommodityDerivativeIndicator":"FALSE","UnderlyingAssetType":"Inflation Rate Index","DeliveryType":"PHYS","SingleorMultiCurrency":"Single Currency","IssuerorOperatoroftheTradingVenueIdentifier":"NA","PriceMultiplier":1,"FullName":"Rates Swap Inflation_Swap HKD-CPI -73800066 YEAR 20271210","ShortName":"NA/Swap Infl Iidx SEK 20271210","ClassificationType":"SRGYSP"} }^A10=000^A
```

Client needs to Unsubscribe (SubscriptionRequestType 263=2) to OTC product definition for Rates to proceed on the next test case.



The screenshot shows the ANNA Test Runner interface. On the left, there is a sidebar with several test cases listed under the heading "Subscribe". The cases are:

- SU1 - User subscribes to OTC product definitions for Rates
- SU2 - User subscribes to OTC product definitions for Foreign Exchanges
- SU3 - User subscribes to OTC product definitions for Credits
- SU4 - User subscribes to OTC product definitions for Equities
- SU5 - User subscribes to OTC product definitions for Commodities
- SU6 - User subscribes to OTC product definitions for all asset types

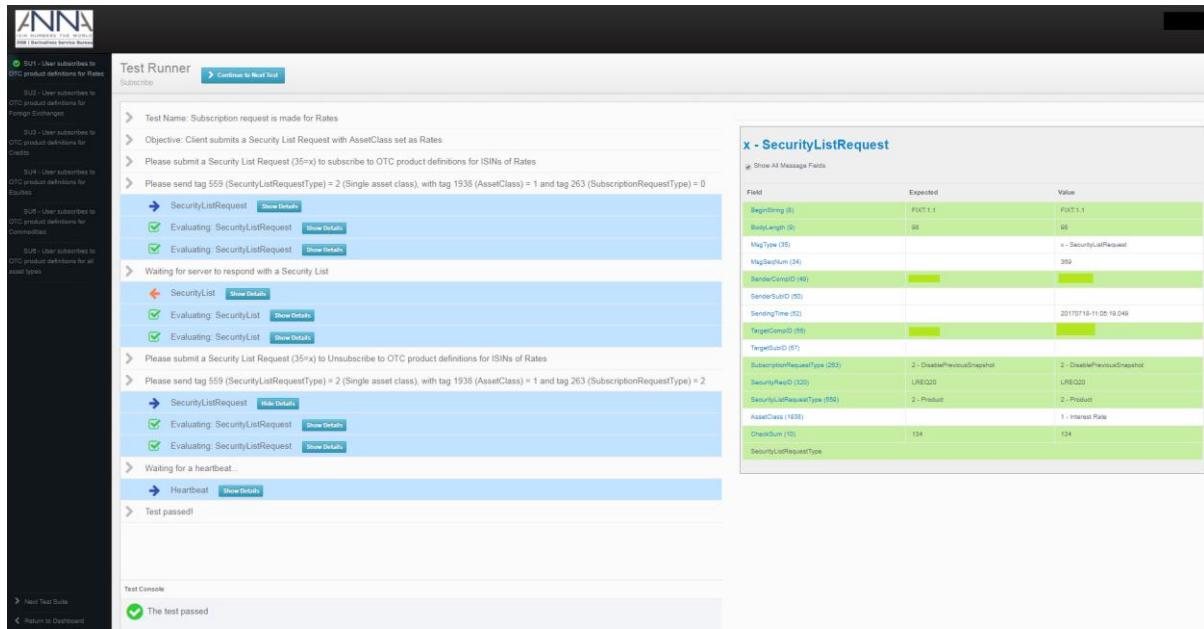
The main area is titled "Test Runner" and contains a "Stop Test" button. Below it is a list of test steps:

- > Test Name: Subscription request is made for Rates
- > Objective: Client submits a Security List Request with AssetClass set as Rates
- > Please submit a Security List Request (35=x) to subscribe to OTC product definitions for ISINs of Rates
- > Please send tag 559 (SecurityListRequestType) = 2 (Single asset class), with tag 1938 (AssetClass) = 1 and tag 263 (SubscriptionRequestType) = 0
 - SecurityListRequest [Show Details](#)
 - Evaluating: SecurityListRequest [Show Details](#)
 - Evaluating: SecurityListRequest [Show Details](#)
- > Waiting for server to respond with a Security List
 - ← SecurityList [Show Details](#)
 - Evaluating: SecurityList [Show Details](#)
 - Evaluating: SecurityList [Show Details](#)
- > Please submit a Security List Request (35=x) to Unsubscribe to OTC product definitions for ISINs of Rates
 - SecurityListRequest [Show Details](#)
- > Please send tag 559 (SecurityListRequestType) = 2 (Single asset class), with tag 1938 (AssetClass) = 1 and tag 263 (SubscriptionRequestType) = 2
 - SecurityListRequest [Show Details](#)

The following is a sample of a **SecurityListRequest** message (35=x) with **SubscriptionRequestType** (263=2).

```
8=FIXT.1.1^A9=98^A35=x^A34=369^A49=SenderCompID^A50=SenderSubID^A52=20170718-
11:05:19.049^A56=TargetCompID^A57=TargetSubID^A263=2^A320=LREQ20^A559=2^A1938=1^A10
=134^A
```

The Test Console shows that the test passed.



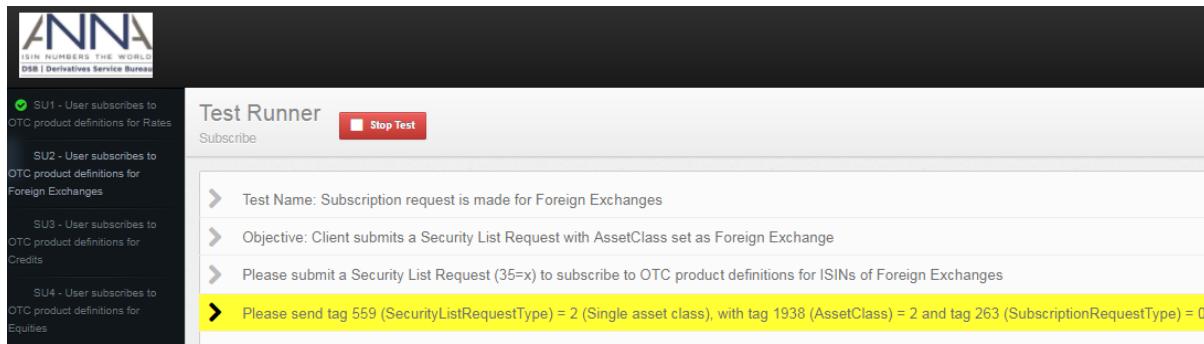
The screenshot shows the ANNA Test Runner interface. The sidebar and main test steps are identical to the previous screenshot. On the right side, there is a detailed view of the last step: "Please send tag 559 (SecurityListRequestType) = 2 (Single asset class), with tag 1938 (AssetClass) = 1 and tag 263 (SubscriptionRequestType) = 2". This view is titled "x - SecurityListRequest" and includes a table of message fields:

Field	Expected	Value
BeginString (5)	FIXT.1	FIXT.1
BodyLength (5)	00	00
MsgType (35)		x - SecurityListRequest
MsgSeqNum (34)	359	359
SenderCompID (40)		
SenderSubID (50)		
SendingTime (52)		20170718-11:05:19.049
TargetCompID (56)		
TargetSubID (57)		
SubscriptionRequestType (263)	2 - DisablePreviousSnapshot	2 - DisablePreviousSnapshot
SecurityFieldID (320)	LREQ20	LREQ20
SecurityListRequestType (559)	2 - Product	2 - Product
AssetClass (1938)	1 - Interest Rate	1 - Interest Rate
CheckSum (10)	134	134
SecurityListRequestType		

CASE 2: Test Failed

If the Client subscribes to any Asset Class and SubscriptionRequestType that are not listed in the FIX Conductor, the test will fail.

In this example, the client should send Foreign Exchange Asset Class (1938=2) with Snapshot SubscriptionRequestType (263=0).



The screenshot shows the ANNA Test Runner interface. On the left, there's a sidebar with several user subscription status checkboxes:

- SU1 - User subscribes to OTC product definitions for Rates
- SU2 - User subscribes to OTC product definitions for Foreign Exchanges
- SU3 - User subscribes to OTC product definitions for Credits
- SU4 - User subscribes to OTC product definitions for Equities

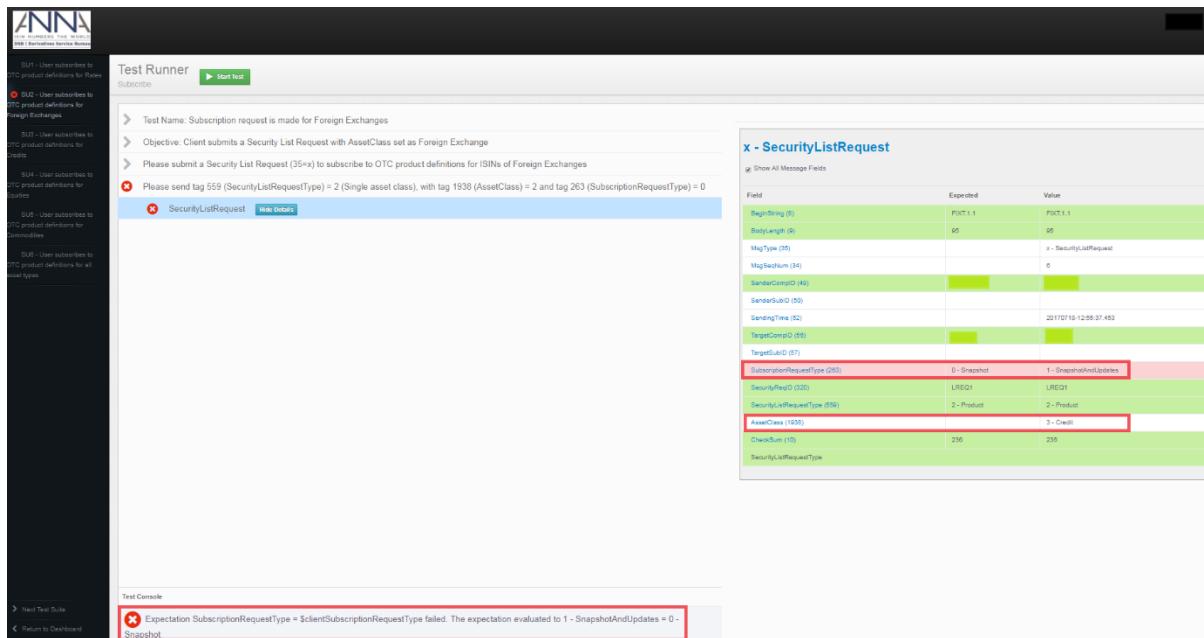
The main area is titled "Test Runner" with a "Subscribe" button and a "Stop Test" button. Below this, a list of test steps is shown:

- Test Name: Subscription request is made for Foreign Exchanges
- Objective: Client submits a Security List Request with AssetClass set as Foreign Exchange
- Please submit a Security List Request (35=x) to subscribe to OTC product definitions for ISINs of Foreign Exchanges
- Please send tag 559 (SecurityListRequestType) = 2 (Single asset class), with tag 1938 (AssetClass) = 2 and tag 263 (SubscriptionRequestType) = 0**

The following is a sample of a SecurityListRequest message (35=x) with tag 1938=3 (Credit) and 263=1 (Snapshot+Updates).

```
8=FIXT.1.1^A9=98^A35=x^A34=405^A49=SenderCompID^A50=SenderSubID^A52=20170718-
11:22:51.363^A56=TargetCompID^A57=TargetSubID^A263=1^A320=LREQ21^A559=2^A1938=3^A10
=A121^A
```

The Test Console shows that the test failed due to SubscriptionRequestType and AssetClass mismatch.



The screenshot shows the ANNA Test Console. On the left, there's a sidebar with several user subscription status checkboxes, similar to the Test Runner.

The main area shows a failed test step:

x - SecurityListRequest

Expectation SubscriptionRequestType = \$clientSubscriptionRequestType failed. The expectation evaluated to 1 - SnapshotAndUpdates = 0 - Snapshot

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (6)	65	65
MsgType (5)	x - SecurityListRequest	x - SecurityListRequest
MsgSeqNum (34)	0	0
SenderCompID (46)		
SenderSubID (55)		
StringTime (52)	20170718-12:55:37.483	20170718-12:55:37.483
TargetCompID (55)		
TargetSubID (57)		
SubscriptionRequestType (263)	0 - Snapshot	1 - SnapshotAndUpdates
SecurityHeader (320)	LREQ1	LREQ1
SecurityListRequestType (519)	2 - Product	2 - Product
AssetClass (126)	3 - Credit	3 - Credit
CheckSum (10)	236	236
SecurityListRequestType		

The "SubscriptionRequestType" field is highlighted in red, indicating it did not match the expected value.

x - SecurityListRequest

Show All Message Fields

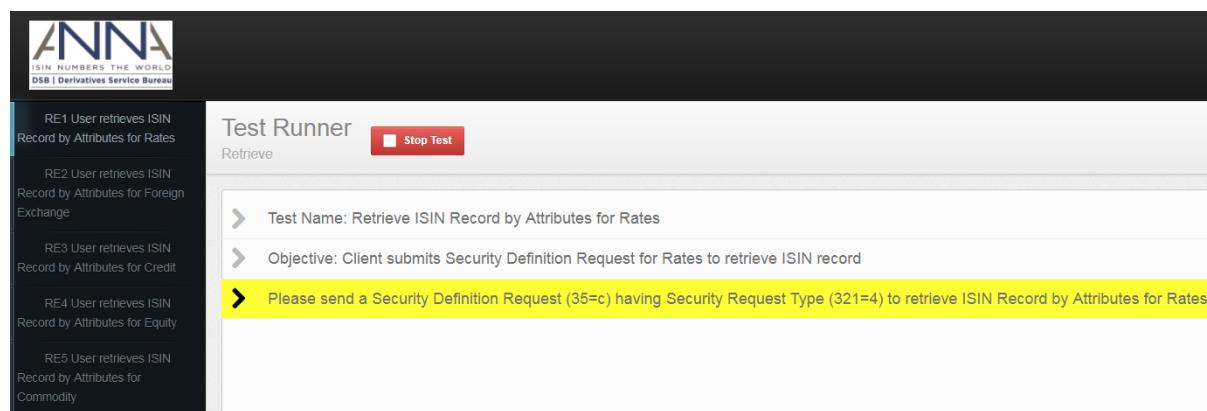
Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	95	95
MsgType (35)		x - SecurityListRequest
MsgSeqNum (34)		6
SenderCompID (49)	[REDACTED]	[REDACTED]
SenderSubID (50)		
SendingTime (52)		20170718-12:55:37.453
TargetCompID (56)	[REDACTED]	[REDACTED]
TargetSubID (57)		
SubscriptionRequestType (283)	0 - Snapshot	1 - SnapshotAndUpdates
SecurityReqID (320)	LREQ1	LREQ1
SecurityListRequestType (559)	2 - Product	2 - Product
AssetClass (1038)		3 - Credit
CheckSum (10)	236	236
SecurityListRequestType		

3.3.5 Retrieve

The client can retrieve ISIN record by attributes to return the existing record if the ISIN record already exists.

CASE 1: Test Passed

The FIX Conductor will request client to send Security Definition Request (35=c) having Security Request Type (321=4) for the specific asset class.



The screenshot shows a Test Runner interface. On the left, a sidebar lists five user requirements: RE1, RE2, RE3, RE4, and RE5. The main area displays a test log with three entries:

- > Test Name: Retrieve ISIN Record by Attributes for Rates
- > Objective: Client submits Security Definition Request for Rates to retrieve ISIN record
- > Please send a Security Definition Request (35=c) having Security Request Type (321=4) to retrieve ISIN Record by Attributes for Rates

The following is a snapshot of the SecurityDefinitionRequest message (35=c) having SecurityRequestType (321=4) in the FIX log.

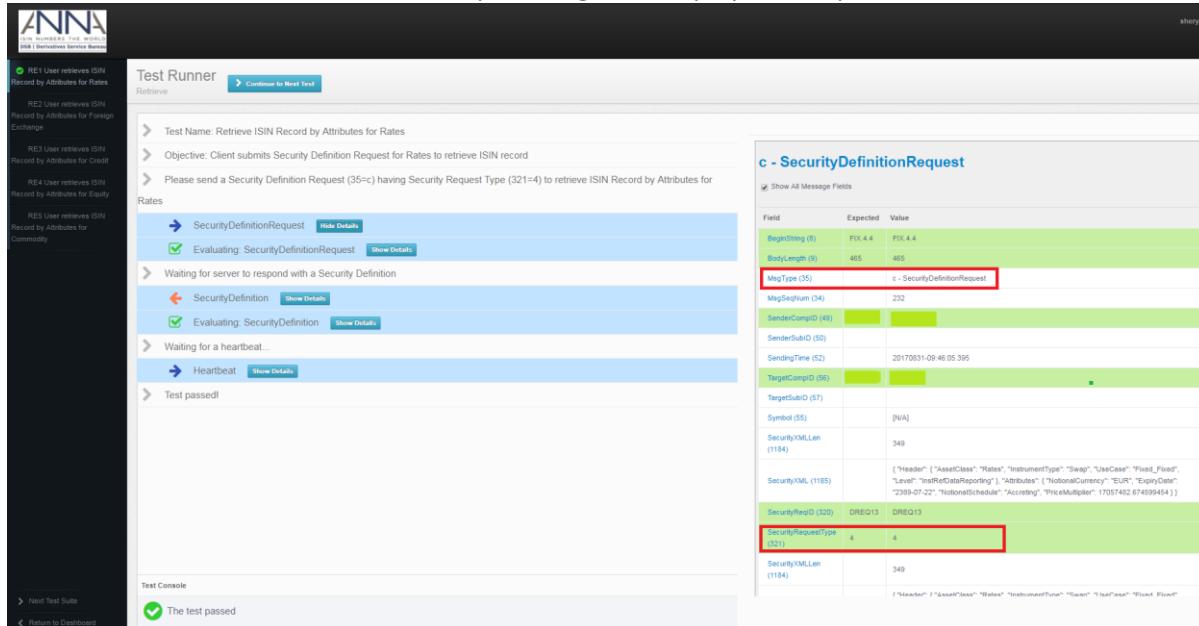
```
8=FIX.4.4^A9=465^A35=c^A34=232^A49=SenderCompID^A50=SenderSubID^A52=20170831-
09:46:05.395^A56=TargetCompID^A57=TargetSubID^A55=[N/A]^A320=DREQ13^A321=4^A1184=34
9^A1185={
```

```

"Header": {
  "AssetClass": "Rates",
  "InstrumentType": "Swap",
  "UseCase": "Fixed_Fixed",
  "Level": "InstRefDataReporting"
},
"Attributes": {
  "NotionalCurrency": "EUR",
  "ExpiryDate": "2389-07-22",
  "NotionalSchedule": "Accreting",
  "PriceMultiplier": 17057482.674599454
}
}^A10=238^A

```

The FIX Conductor will check for the required tags and display the output of the test case.



The screenshot shows the ANNA FIX Conductor Test Runner interface. On the left, there's a sidebar with several test cases listed under 'Test Suites'. The main area is divided into 'Test Runner' and 'Test Console'. The 'Test Runner' section shows a step-by-step process: 'RE1 User retrieves ISIN Record by Attributes for Rates' (status: Success), 'RE2 User retrieves ISIN Record by Attributes for Foreign Exchange' (status: Pending), 'RE3 User retrieves ISIN Record by Attributes for Credit' (status: Pending), 'RE5 User retrieves ISIN Record by Attributes for Commodity' (status: Pending). The 'Test Runner' section also includes a 'SecurityDefinitionRequest' step with a status of 'Evaluating: SecurityDefinitionRequest' and a 'Show Details' button. The 'Test Console' section at the bottom shows a green checkmark and the message 'The test passed!'. To the right, there's a detailed view of the 'c - SecurityDefinitionRequest' message structure, showing fields like BeginString, BodyLength, MsgType (highlighted in red), and SecurityReqID, along with their expected values and actual values.

If the request is valid, Security Request Result will display 560=0 and the JSON payload is available in SecurityXML (1185) and it contains a valid ISIN identifier.

```

8=FIX.4.4^A9=868^A35=d^A34=269^A49=TargetCompID^A50=TargetSubID^A52=20170831-
10:04:02.855^A56=SenderCompID^A57=SenderSubID^A22=4^A48=EZB0BLWWZN02^A55=[N/A]^A60=
20170831-
10:04:02.855^A320=DREQ14^A560=0^A1184=699^A1185={"Header":{"AssetClass":"Rates","InstrumentType":"Swap","UseCase":"Fixed_Fixed","Level":"InstRefDataReporting"},"Attributes":{"NotionalCurrency":"EUR","ExpiryDate":"2389-07-22","NotionalSchedule":"Accreting","PriceMultiplier":17057482.674599454,"DeliveryType":"PHYS","ISIN":{"ISIN":"EZB0BLWWZN02","Status":"New","StatusReason":"","LastUpdatedDateTime":"2017-08-31T10:04:02"},"TemplateVersion":1,"Derived":{"CommodityDerivativeIndicator":false,"UnderlyingAssetType":"Fixed - Fixed","SingleorMultiCurrency":"Single Currency","IssuerorOperatoroftheTradingVenueIdentifier":"NA","FullName":"Rates Swap Fixed_Fixed EUR 23890722","ShortName":"NA/Swap Fxd Fxd EUR 23890722","ClassificationType":"SRDISP"} }^A1938=1^A10=023^A

```

In case JSON payload is available in SecurityXML (1185) yet the ISIN identifier is empty, the Security Request Result will display 560=2 which is no instruments found that match the selection criteria. Other attributes like the CFI and FISN are populated.

```

8=FIX.4.4^A9=835^A35=d^A34=233^A49=TargetCompID^A50=TargetSubID^A52=20170831-
09:46:05.299^A56=SenderCompID^A57=SenderSubID^A55=[N/A]^A60=20170831-
09:46:05.299^A320=DREQ13^A560=2^A1184=687^A1185={"Header": {"AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2389-07-22", "NotionalSchedule": "Accreting", "PriceMultiplier": 17057482.674599454, "DeliveryType": "PHYS"}, "ISIN": {"ISIN": ""}, "Status": "New", "StatusReason": "", "LastUpdateDateTime": "2017-08-31T09:46:05"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "FALSE", "UnderlyingAssetType": "Fixed_Fixed", "SingleorMultiCurrency": "Single", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "FullName": "Rates Swap Fixed_Fixed EUR 23890722", "ShortName": "NA/Swap Fxd Fxd EUR 23890722", "ClassificationType": "SRDISP"} }^A1938=1^A10=015^A

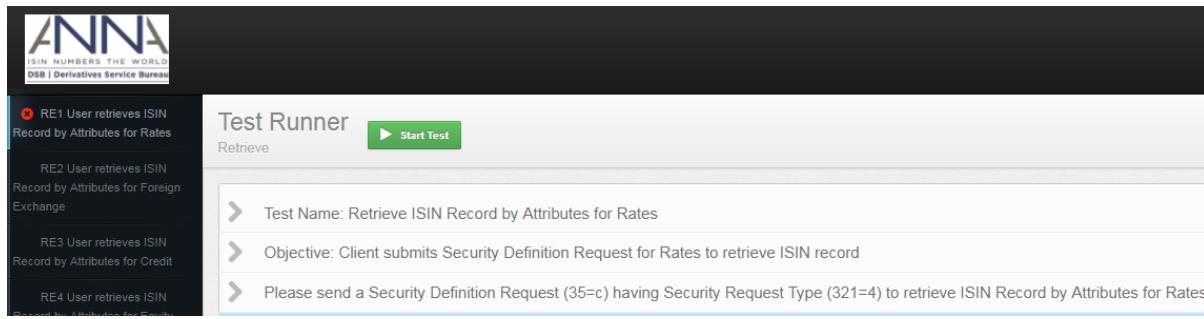
```

The FIX Conductor will display the details of the Security Definition (35=d) message.

d - SecurityDefinition		
Field	Expected	Value
BeginString (8)	FIX.4.4	FIX.4.4
BodyLength (9)	835	835
MsgType (35)		d - SecurityDefinition
MsgSeqNum (34)		233
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170831-09:46:05.299
TargetCompID (56)		
TargetSubID (57)		
Symbol (55)		[N/A]
SecurityXMLLen (1184)		687
SecurityXML (1185)		{"Header": {"AssetClass": "Rates", "InstrumentType": "Swap", "UseCase": "Fixed_Fixed", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2389-07-22", "NotionalSchedule": "Accreting", "PriceMultiplier": 17057482.674599454, "DeliveryType": "PHYS"}, "ISIN": {"ISIN": ""}, "Status": "New", "StatusReason": "", "LastUpdateDateTime": "2017-08-31T09:46:05"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "FALSE", "UnderlyingAssetType": "Fixed_Fixed", "SingleorMultiCurrency": "Single", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "FullName": "Rates Swap Fixed_Fixed EUR 23890722", "ShortName": "NA/Swap Fxd Fxd EUR 23890722", "ClassificationType": "SRDISP"} }
AssetClass (1938)		1 - Interest Rate
TransactTime (60)		20170831-09:46:05.299
SecurityReqID (320)	DREQ13	DREQ13
SecurityRequestResult (560)	2 - NoInstrumentsFound	2 - NoInstrumentsFound

CASE 2: Test Failed

The test will fail if the client sends a Security Definition Request for a different asset class than the FIX Conductor is expecting or if there are missing tags.



The screenshot shows the ANNA Test Runner interface. On the left, there is a sidebar with several test cases listed:

- RE1 User retrieves ISIN Record by Attributes for Rates
- RE2 User retrieves ISIN Record by Attributes for Foreign Exchange
- RE3 User retrieves ISIN Record by Attributes for Credit
- RE4 User retrieves ISIN Record by Attributes for Equity

The main area is titled "Test Runner" and contains the following details:

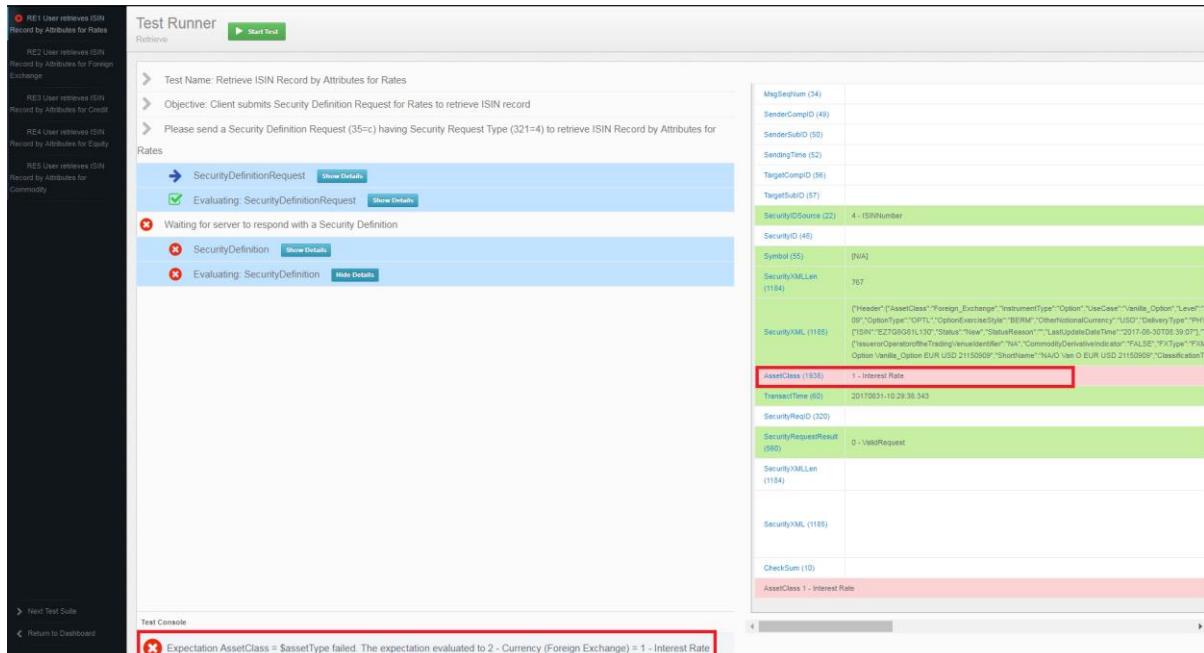
- Start Test** button
- Retrieve**
- Test Name:** Retrieve ISIN Record by Attributes for Rates
- Objective:** Client submits Security Definition Request for Rates to retrieve ISIN record
- Please send a Security Definition Request (35=c) having Security Request Type (321=4) to retrieve ISIN Record by Attributes for Rates**

The following is a snapshot of the SecurityDefinitionRequest message (35=c) in the FIX log.

```
8=FIX.4.4^A9=502^A35=c^A34=320^A49=SenderCompID^A50=SenderSubID^A52=20170831-
10:29:38.357^A56=TargetCompID^A57=TargetSubID^A55=[N/A]^A320=DREQ16^A321=4^A1184=38
6^A1185={

  "Header": {
    "AssetClass": "Foreign_Exchange",
    "InstrumentType": "Option",
    "UseCase": "Vanilla_Option",
    "Level": "InstRefDataReporting"
  },
  "Attributes": {
    "NotionalCurrency": "EUR",
    "ExpiryDate": "2115-09-09",
    "OptionType": "OPTL",
    "OptionExerciseStyle": "BERM",
    "OtherNotionalCurrency": "USD"
  }
} ^A10=181^A
```

Asset Type failed due to asset class mismatch. The FIX Conductor was expecting for Rates but SecurityDefinitionRequest (35=c) for Foreign Exchange was sent.



The screenshot shows the ANNA Test Runner interface during a test run. The sidebar lists the same four test cases as before. The main area shows the test progress:

- Test Name: Retrieve ISIN Record by Attributes for Rates
- Objective: Client submits Security Definition Request for Rates to retrieve ISIN record
- Please send a Security Definition Request (35=c) having Security Request Type (321=4) to retrieve ISIN Record by Attributes for Rates

Details of the current step show two rows of data:

SecurityDefinitionRequest	Show Details
Evaluating: SecurityDefinitionRequest	Show Details

Below this, an error message is displayed:

Expectation AssetClass = \$assetType failed. The expectation evaluated to 2 - Currency (Foreign Exchange) = 1 - Interest Rate

The right side of the screen displays the FIX message details in a table:

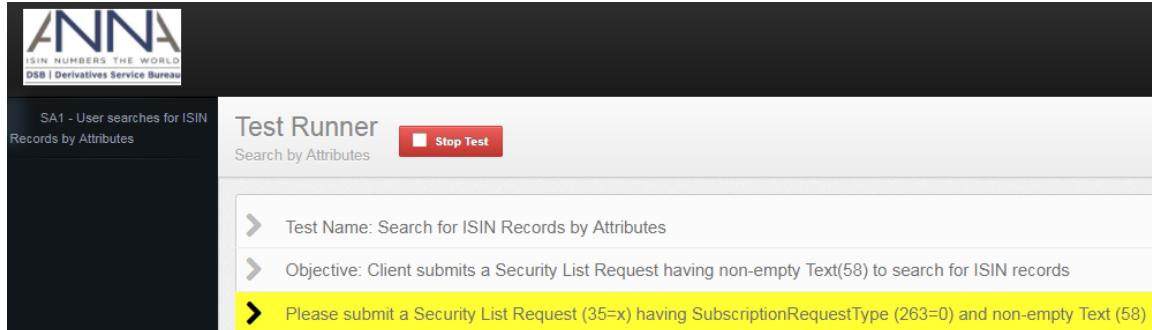
MsgSeqNum (34)	4
SenderCompID (49)	(49)
SenderSubID (50)	
SendingTime (52)	20170831-10:29:38.357
TargetCompID (56)	
TargetSubID (57)	
SecurityIDSource (22)	4 - ISINNumber
SecurityID (46)	
Symbol (55)	[N/A]
SecurityXMLLen (1184)	787
SecurityXML (1185)	["Header": {"AssetClass": "Foreign_Exchange", "InstrumentType": "Option", "UseCase": "Vanilla_Option", "Level": "InstRefDataReporting"}, {"AssetClass": "InterestRate", "InstrumentType": "OPTL", "UseCase": "Vanilla_Option", "Level": "InstRefDataReporting"}, {"OtherNotionalCurrency": "USD", "DeliveryType": "FWD"}, {"ISIN": "EZTGSG91L130", "Status": "New", "StabxBReason": "", "LastUpdateDateTime": "2017-09-30T09:39:38.357Z", "TendererOperatorIdentifier": "NA", "CommodityDerivativeIndicator": "FALSE", "FxType": "FXAM"}, {"OptionVanilla_Option_EUR_USD_21150909", "ShortName": "NAIO Van O EUR USD 21150909", "Classification": "Classification"}]
AssetClass (192)	1 - Interest Rate
TransactTime (60)	20170831-10:29:38.343
SecurityReqID (320)	
SecurityRequestResult (960)	0 - ValidRequest
SecurityXMLLen (1184)	
SecurityXML (1185)	
Checksum (10)	
AssetClass (192)	AssetClass 1 - Interest Rate

3.3.6 Search by Attributes

The client can search ISIN records by attributes that match the supplied criteria that is provided in the Text(58) tag.

CASE 1: Test Passed

The FIX Conductor will request client to submit a Security List Request (35=x) having Subscription Request Type (263=0) and non-empty Text (58).

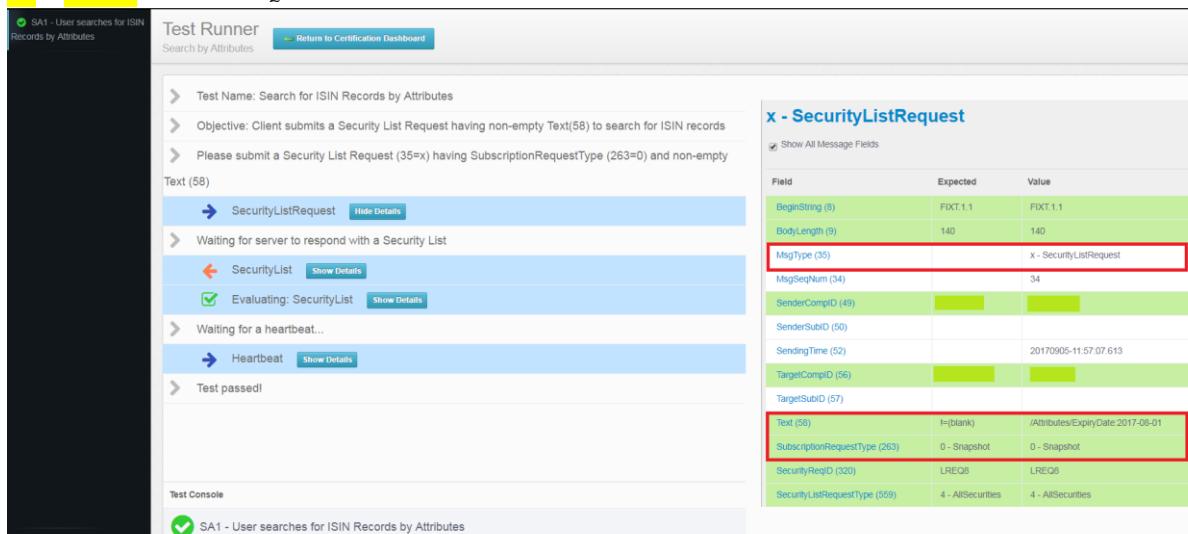


The screenshot shows the ANNA Test Runner interface. The left sidebar displays the message: "SA1 - User searches for ISIN Records by Attributes". The main area has a title "Test Runner" and a sub-section "Search by Attributes" with a "Stop Test" button. Below this, there are three bullet points under a "Test Name: Search for ISIN Records by Attributes" heading:

- Objective: Client submits a Security List Request having non-empty Text(58) to search for ISIN records
- Please submit a Security List Request (35=x) having SubscriptionRequestType (263=0) and non-empty Text (58)

The following is a sample of a SecurityListRequest message (35=x) having SubscriptionRequestType (263=0) and non-empty Text (58).

```
8=FIXT.1.1^A9=140^A35=x^A34=23^A49=SenderCompID^A50=SenderSubID^A52=20170905-
11:52:05.415^A56=TargetCompID^A57=TargetSubID^A58=/Attributes/ExpiryDate:2017-08-
01^A263=0^A320=LREQ7^A559=4^A1181=0^A10=024^A
```



The screenshot shows the ANNA Test Runner interface. The left sidebar displays the message: "SA1 - User searches for ISIN Records by Attributes". The main area has a title "Test Runner" and a sub-section "Search by Attributes" with a "Return to Certification Dashboard" button. Below this, there are three bullet points under a "Test Name: Search for ISIN Records by Attributes" heading:

- Waiting for server to respond with a Security List
- Evaluating: SecurityList
- Waiting for a heartbeat...
- Test passed!

To the right, there is a table titled "x - SecurityListRequest" showing message fields:

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	140	140
MsgType (35)	x - SecurityListRequest	
MsgSeqNum (34)	34	
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)	20170905-11:57:07.613	
TargetCompID (56)		
TargetSubID (57)		
Text (56)	=blank	/Attributes/ExpiryDate:2017-08-01
SubscriptionRequestType (263)	0 - Snapshot	0 - Snapshot
SecurityReqID (320)	LREQ7	LREQ7
SecurityListRequestType (559)	4 - AllSecurities	4 - AllSecurities

The following is a sample of a SecurityList message (35=y). A valid response contains

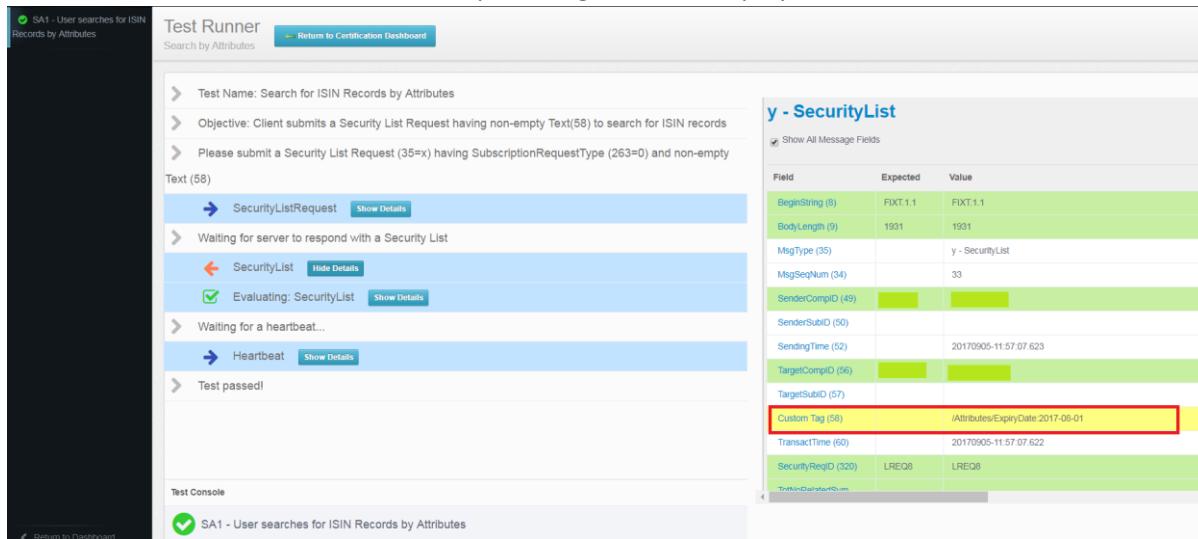
- SecurityRequestResults(560)=Valid Request(0)
- TotNoRelatedSym(393): The total number of ISIN records that matches the search criteria
- NoRelatedSym(146): The number of ISIN records in this message
- ApplSeqNum(1181): as supplied by the user

```
8=FIXT.1.1^A9=1931^A35=y^A34=22^A49=TargetCompID^A50=TargetSubID^A52=20170905-
11:52:05.397^A56=SenderCompID^A57=SenderSubID^A58=/Attributes/ExpiryDate:2017-08-
01^A60=20170905-11:52:05.396^A320=LREQ7^A393=2^A560=0
```

```

^A1181=0^A146=2^A55=[N/A]^A48=EZ84H1HTRFT4^A22=4^A1938=5^A1184=892^A1185={"Header": {"AssetClass": "Commodities", "InstrumentType": "Forward", "UseCase": "Forward", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2017-08-01", "ReturnorPayoutTrigger": "Contract for Difference (CFD)", "DeliveryType": "CASH", "BaseProduct": "AGRI", "TransactionType": "FUTR", "FinalPriceType": "ARGM", "ReferenceRate": "A Fuel oil 0.1% waterborne spot Tokyo bay rim intelligence products", "PriceMultiplier": 1, "SubProduct": "GROS", "AdditionalSubProduct": "FWHT"}, "ISIN": {"ISIN": "EZ84H1HTRFT4", "Status": "Expired", "StatusReason": "", "LastUpdateDateTime": "2017-09-05T11:51:28"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "TRUE", "UnderlyingAssetType": "Agriculture", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "FullName": "Commodities Forward AGRI GROS FWHT EUR 20170801", "ShortName": "NA/Fwd AGRI FWHT EUR 20170801", "ClassificationType": "JTAXCC"} }^A55=[N/A]^A48=EZ3B46BRHK59^A22=4^A1938=3^A1184=764^A1185={"Header": {"AssetClass": "Credit", "InstrumentType": "Option", "UseCase": "Index_Swaption", "Level": "InstRefDataReporting"}, "Attributes": {"NotionalCurrency": "EUR", "ExpiryDate": "2017-08-01", "UnderlyingInstrumentISIN": "Ezb495ZWSFD3", "OptionType": "CALL", "OptionExerciseStyle": "AMER", "ValuationMethodorTrigger": "Vanilla", "UnderlyingAssetType": "CDS on Index", "DeliveryType": "CASH", "PriceMultiplier": 1, "ISIN": {"ISIN": "EZ3B46BRHK59", "Status": "Expired", "StatusReason": "", "LastUpdateDateTime": "2017-09-05T11:52:00"}, "TemplateVersion": 1, "Derived": {"CommodityDerivativeIndicator": "FALSE", "IssuerorOperatoroftheTradingVenueIdentifier": "NA", "FullName": "Credit Option Index_Swaption Ezb495ZWSFD3 EUR 20170801", "ShortName": "NA/CDS Iidx Swt EUR 20170801", "ClassificationType": "HCIBVC"} }^A10=253^A
  
```

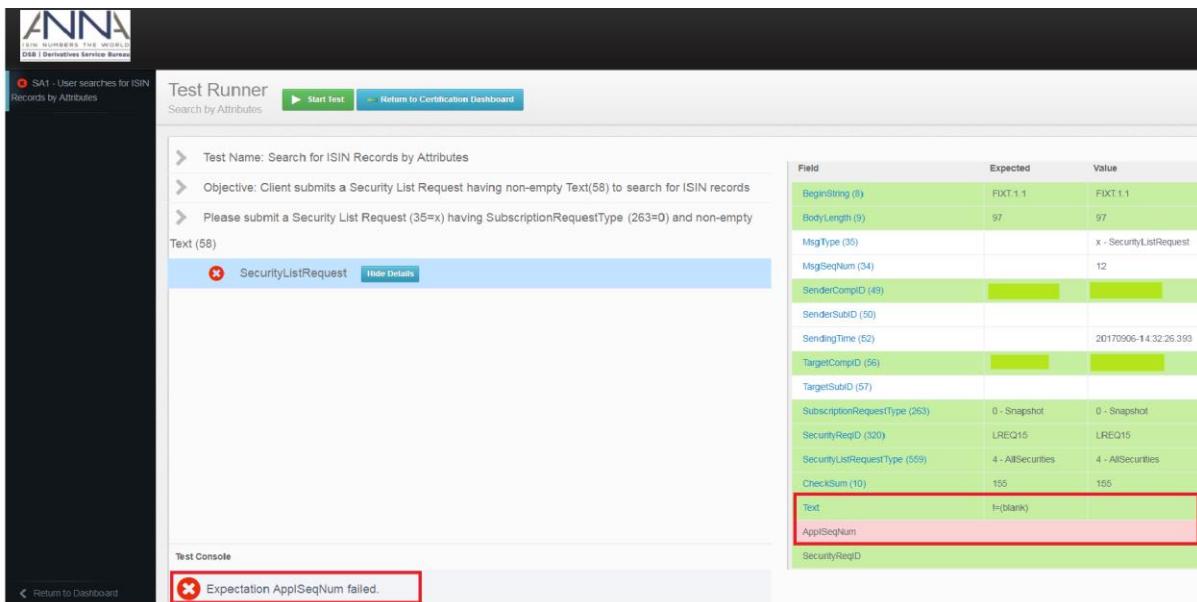
The FIX Conductor will check for the required tags and will display the result of the test case.



Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	1931	1931
MsgType (35)		y - SecurityList
MsgSeqNum (34)		33
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170905-11:57:07.623
TargetCompID (56)		
TargetSubID (57)		
Custom Tag (58)	/Attributes/ExpiryDate 2017-08-01	
TransactTime (60)		20170905-11:57:07.622
SecurityReqID (320)	LREQ8	LREQ8
Timestamp (59)		

CASE 2: Test Failed

If the Client sends SecurityListRequest message (35=x) having SubscriptionRequestType (263=0) but there are missing tags, then the test will fail.



The screenshot shows the ANNA Test Runner interface. On the left, there's a sidebar with a red circle icon and the text "SA1 - User searches for ISIN Records by Attributes". The main area has tabs for "Test Runner" (selected), "Start Test", and "Return to Certification Dashboard". A search bar says "Search by Attributes". Below that, there's a list of test steps:

- > Test Name: Search for ISIN Records by Attributes
- > Objective: Client submits a Security List Request having non-empty Text(58) to search for ISIN records
- > Please submit a Security List Request (35=x) having SubscriptionRequestType (263=0) and non-empty Text (58)

A blue button labeled "SecurityListRequest" with a red "X" icon and "Hide Details" is visible. To the right is a table of test parameters:

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (9)	97	97
MsgType (35)		x - SecurityListRequest
MsgSeqNum (34)		12
SenderCompID (49)		
SenderSubID (50)		
SendingTime (52)		20170906-14:32:26.393
TargetCompID (56)		
TargetSubID (57)		
SubscriptionRequestType (263)	0 - Snapshot	0 - Snapshot
SecurityReqID (320)	LREQ15	LREQ15
SecurityListRequestType (559)	4 - AllSecurities	4 - AllSecurities
Checksum (10)	155	155
Text	!(blank)	
ApplSeqNum		
SecurityReqID		

At the bottom, a red-bordered box contains the error message: "Expectation ApplSeqNum failed."

The following is a sample of a SecurityListRequest message (35=x) having SubscriptionRequestType (263=0) with incomplete tags.

```
8=FIXT.1.1^A9=97^A35=x^A34=12^A49=SenderCompID^A50=SenderSubID^A52=20170906-
14:32:26.393^A56=TargetCompID^A57=TargetSubID^A263=0^A320=LREQ15^A559=4^A10=155^A
```

The FIX Conductor is expecting for non-empty Text(58) and ApplSeqNum(1181).

3.3.7 Error Codes

Client needs to connect on Simulated mode to test the output of the error codes.

CR6 - User submits a malformed payload

Objective: Client submits a Security Definition Request with invalid OTC product definitions

In this case, client needs to submit an invalid OTC product definition.

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CR6 - User submits a malformed payload

CR7 - Unauthorized user attempts to create an ISIN

CR8 - User requests for a new ISIN when the system is unavailable

SE6 - User requests OTC product definition for a non-existent ISIN

SU7 - User attempts to subscribe to OTC product definitions by submitting invalid message

SU8 - User attempts to subscribe to OTC product definitions when the system is unavailable

Test Runner

ErrorCodes

Stop Test

▶ Please connect and logon to the FIX session <==>

▶ Logon (Reset Sequence Numbers) Show Details

▶ Client logon received, waiting for logon response from server.

◀ Logon (Reset Sequence Numbers) Show Details

▶ Server logon received, session is connected.

▶ Test Name: A new ISIN is requested for invalid product definitions

▶ Objective: Client submits a Security Definition Request with invalid OTC product definitions

▶ Please send a Security Definition Request (35=c) to attempt to create a new ISIN

The following is a snapshot of Security Definition Request with invalid asset class.

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Test Runner [Continue to Next Test](#)

CR1 - User submits a malformed payload

CR2 - User requests a new ISIN when the system is unavailable

SE1 - User requests OTC product definition for a non-existent ISIN

SU1 - User attempts to subscribe to OTC product definitions by submitting invalid message

SU2 - User attempts to subscribe to OTC product definitions when the system is unavailable

Test Runner ErrorCodes

Please connect and logon to the FIX session

Logon (Reset Sequence Numbers) [Show Details](#)

Client logon received, waiting for logon response from server

Logon (Reset Sequence Numbers) [Show Details](#)

Server logon received, session is connected.

Test Name: A new ISIN is requested for invalid product definitions

Objective: Client submits a Security Definition Request with invalid OTC product definitions

Please send a Security Definition Request (35=rc) to attempt to create a new ISIN

SecurityDefinitionRequest [Hide Details](#)

Evaluating: SecurityDefinitionRequest [Show Details](#)

Waiting for server to respond

SecurityDefinition [Show Details](#)

Waiting for a heartbeat.

Heartbeat [Show Details](#)

Test passed!

c - SecurityDefinitionRequest

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIXT.1.1	FIXT.1.1
BodyLength (6)	542	542
MsgType (38)		c - SecurityDefinitionRequest
MsgSeqNum (34)		11
SessionCompID (40)		
SessionSubID (80)		
SendingTime (52)		20170718-11:42:29.783
TargetCompID (36)		
TargetSessionID (87)		
Symbol (15)		[null]
SecurityMLen (1184)		421
SecurityML (1185)		<pre>{"Header": {"MessageType": "D"}, "InstrumentType": "Swap", "UseCase": "Inflation_Basis", "Level": "InstDataReporting"}, "Attributes": {"NationalCurrency": "SEK", "ExpiryDate": "2020-12-10", "ReferenceRate": "HIBOR-CP", "ReferenceRateTermUnit": "YEAR", "NationalMaturity": "Custom"}, "SecurityMLContent": "DREQ1", "SecurityRequestType": "1 - RequestSecurityIdentityForSpecifications", "Checksum": "003", "SecurityRequestType": "1 - RequestSecurityIdentityForSpecifications"}</pre>
SecurityReqID (320)	DREQ1	DREQ1
SecurityRequestType (321)	1 - RequestSecurityIdentityForSpecifications	1 - RequestSecurityIdentityForSpecifications
Checksum (10)	003	003
SecurityRequestType		

Test Console

The test passed

Security Request Result (560) shows Invalid or Unsupported Request due to invalid asset class "IR".

d - SecurityDefinition

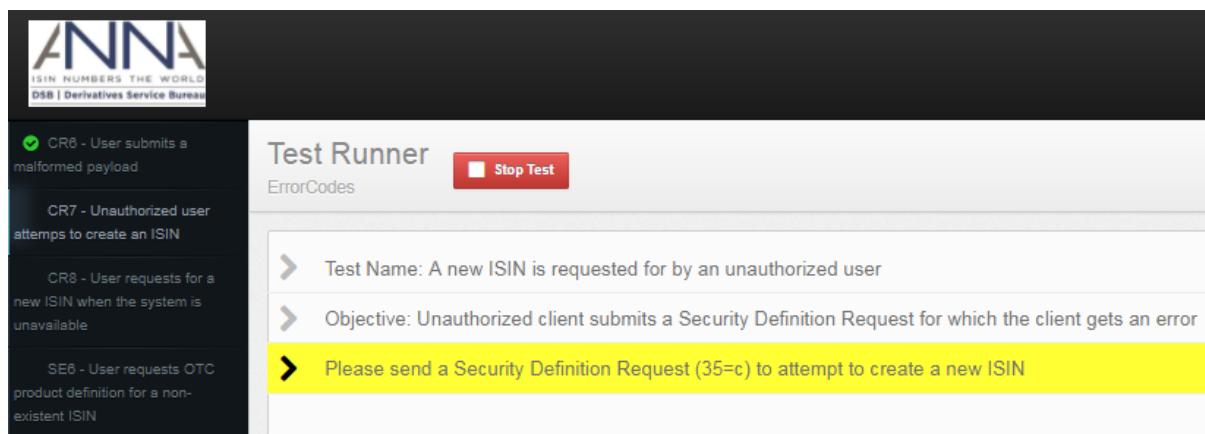
Show All Message Fields

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	133
MsgType (35)	d - SecurityDefinition
SenderComplID (49)	
TargetComplID (56)	
MsgSeqNum (34)	126
SendingTime (52)	20170718-12:37:24.264
SecurityReqID (320)	DREQ7
Text (58)	Error parsing json data inside security XML.
SecurityRequestResult (560)	1 - InvalidOrUnsupportedRequest
CheckSum (10)	172

CR7 - Unauthorized user attempts to create an ISIN

Objective: Unauthorized client submits a Security Definition Request for which the client gets an error

Client creates a new ISIN but is not authorized to submit a Security Definition Request.



The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists several test cases: CR6 (selected), CR7 (highlighted with a red border), CR8, and SE6. The main area is titled "Test Runner" and contains a "Stop Test" button. Below it, under "ErrorCodes", there are three items: "Test Name: A new ISIN is requested for by an unauthorized user", "Objective: Unauthorized client submits a Security Definition Request for which the client gets an error", and "Please send a Security Definition Request (35=c) to attempt to create a new ISIN". The third item is highlighted with a yellow background.

Security Request Result (560) shows that the client is not authorized to retrieve Instrument Data.

Test Runner Continue to Next Test

Green Codes

- CR8 - User submits a malformed payload
- CR8 - Unauthorized user attempts to create an ISIN
- CR8 - User requests for a new ISIN when the system is unavailable
- SIE - User requests OTC product definition by sending invalid message
- SIE - User attempts to subscribe to OTC product definitions when the system is unavailable

Test Name: A new ISIN is requested for by an unauthorized user

Objective: Unauthorized client submits a Security Definition Request for which the client gets an error

Please send a Security Definition Request (35-c) to attempt to create a new ISIN

→ SecurityDefinitionRequest Show Details

➤ Evaluating: SecurityDefinitionRequest Show Details

Waiting for server to respond...

→ SecurityDefinition HTTP Details

Waiting for a heartbeat...

→ Heartbeat Show Details

Test passed!

d - SecurityDefinition

Show All Message Fields

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	112
MsgType (35)	d - SecurityDefinition
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	37
SendingTime (52)	20170718-11:55:00.758
SecurityReqID (320)	DREQ2
Text (58)	Insufficient privileges
SecurityRequestResult (560)	3 - NotAuthorizedToRetrieveInstrumentData
Checksum (10)	147

Task Console

The test passed

[Return to Dashboard](#)

Information of the Security Request Result(560) is available in Text(58) attribute.

d - SecurityDefinition

Show All Message Fields

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	111
MsgType (35)	d - SecurityDefinition
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	37
SendingTime (52)	20170718-11:55:00.758
SecurityReqID (320)	DREQ2
Text (58)	Insufficient privileges
SecurityRequestResult (560)	3 - NotAuthorizedToRetrieveInstrumentData
Checksum (10)	147

CR8 - User requests for a new ISIN when the system is unavailable

Objective: Client submits a Security Definition Request when the system is unavailable for which the client gets an error

Client sends a request for an ISIN assuming the system is unavailable.



Test Runner

CR6 - User submits a malformed payload

CR7 - Unauthorized user attempts to create an ISIN

CR8 - User requests a new ISIN when the system is unavailable

SE6 - User requests OTC product definition for a non-existent ISIN

Stop Test

- Test Name: A new ISIN is requested for when the system is unavailable
- Objective: Client submits a Security Definition Request when the system is unavailable for which the client gets an error
- Please send a Security Definition Request (35=c) to attempt to create a new ISIN

Security Request Result (560) shows that the Instrument data temporarily unavailable (4).

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CR9 - User submits a new ISIN

CR10 - Unauthorized user attempts to create a new ISIN

CR11 - User requests for a new ISIN when the system is unavailable

B01 - User requests GTC product definition for a non-existent ISIN

B02 - User attempts to subscribe to GTC product definitions by submitting invalid message

B03 - User attempts to subscribe to GTC product definitions when the system is unavailable

Test Runner [Continue to Most Test](#)

Test Name: A new ISIN is requested when the system is unavailable

Objective: Client submits a Security Definition Request when the system is unavailable for which the client gets an error

Please send a Security Definition Request (35*c) to attempt to create a new ISIN

SecurityDefinitionRequest [Show Details](#)

Evaluating SecurityDefinitionRequest [Show Details](#)

Waiting for server to respond

SecurityDefinition [Hide Details](#)

Waiting for a heartbeat

Heartbeat [Show Details](#)

Test passed!

Show All Message Fields

Field	Value
Requesting (8)	PVCT.1.1
BodyLength (4)	94
MsgType (8)	d - SecurityDefinition
SenderCompID (48)	
TargetCompID (59)	
MsgSeqNum (34)	57
SendingTime (62)	20170718-12:04:34.970
SecurityRefID (32)	DREQ1
SecurityRequestResult (50)	4 - InstrumentDataTemporarilyUnavailable
Checksum (16)	130

Test Console

The test passed

d - SecurityDefinition

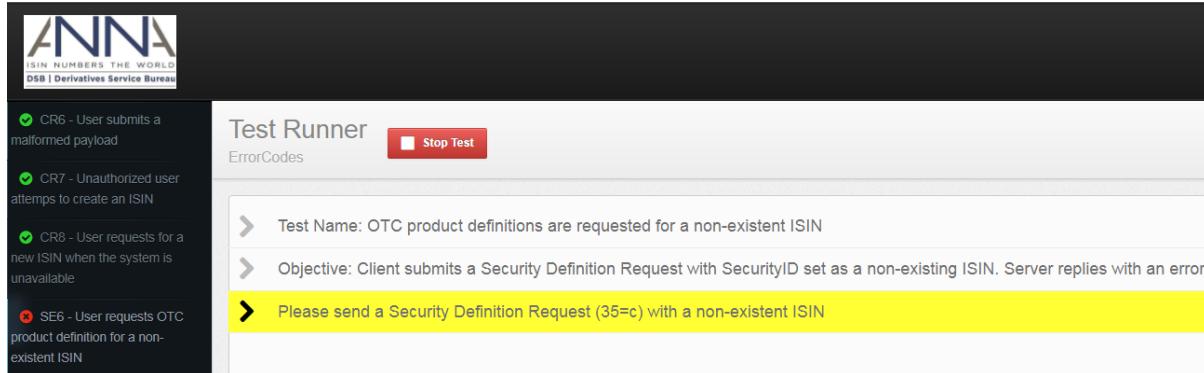
Show All Message Fields

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	85
MsgType (35)	d - SecurityDefinition
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	143
SendingTime (52)	20170718-12:45:24.439
SecurityReqID (320)	DREQ9
SecurityRequestResult (560)	4 - InstrumentDataTemporarilyUnavailable
CheckSum (10)	185

SE6 - User requests OTC product definition for a non-existent ISIN

Objective: Client submits a Security Definition Request with SecurityID set as a non-existing ISIN.

Client sends an invalid (non-existing) ISIN.



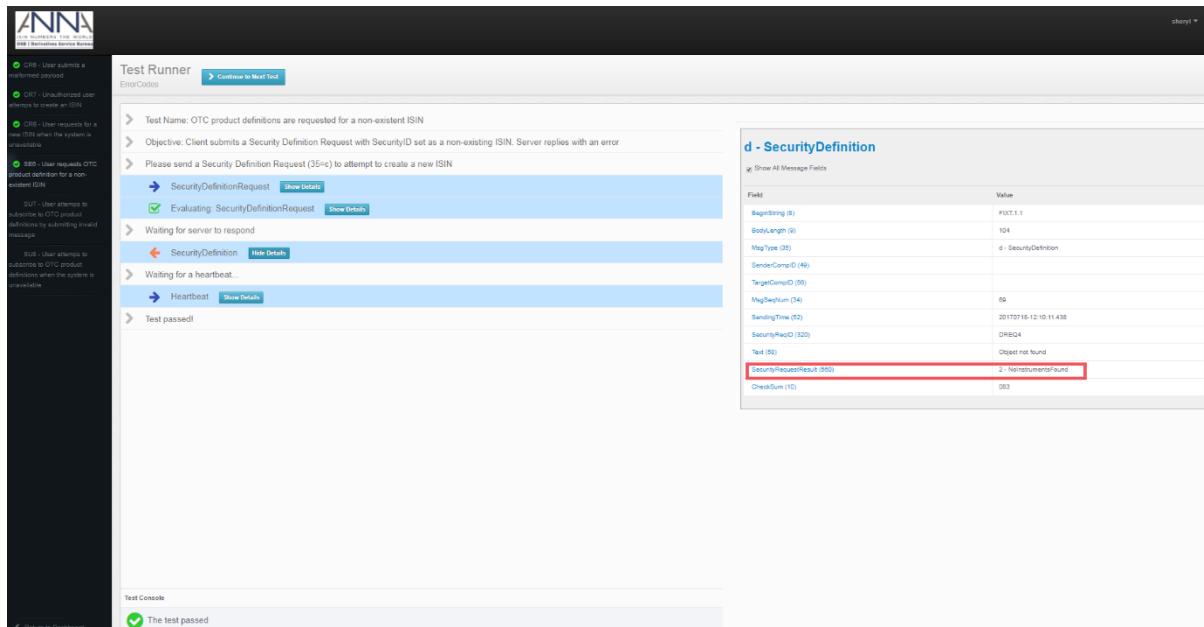
The screenshot shows the ANNA Test Runner interface. On the left, there is a sidebar with a list of error codes:

- CR6 - User submits a malformed payload
- CR7 - Unauthorized user attempts to create an ISIN
- CR8 - User requests for a new ISIN when the system is unavailable
- SE6 - User requests OTC product definition for a non-existent ISIN

The main area is titled "Test Runner" and contains the following test details:

- Test Name: OTC product definitions are requested for a non-existent ISIN
- Objective: Client submits a Security Definition Request with SecurityID set as a non-existing ISIN. Server replies with an error
- Please send a Security Definition Request (35=c) with a non-existent ISIN

Security Request Result (560) shows No Instrument Found (2) due to non-existing ISIN.



The screenshot shows the ANNA Test Runner interface with the "Test Runner" tab selected. The sidebar still lists the same error codes. The main area shows the test steps and their status:

- Test Name: OTC product definitions are requested for a non-existent ISIN
- Objective: Client submits a Security Definition Request with SecurityID set as a non-existing ISIN. Server replies with an error
- Please send a Security Definition Request (35=c) to attempt to create a new ISIN
- ↳ SecurityDefinitionRequest** Show Details
- ✓ Evaluating: SecurityDefinitionRequest** Show Details
- Waiting for server to respond
- ↳ Heartbeat** Show Details
- Test passed!

To the right, there is a detailed view of the "d - SecurityDefinition" message with its fields and values:

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	104
MsgType (35)	d - SecurityDefinition
SenderCompID (49)	
TargetCompID (59)	
MsgSeqNum (34)	59
SendingTime (52)	20170718-12:10:11.438
SecurityReqID (320)	0RE04
Text (58)	Object not found
SecurityRequestResult (550)	2 - NonInstrumentFound
Checksum (10)	093

Information of the Security Request Result(560) is available in Text(58) attribute.

d - SecurityDefinition

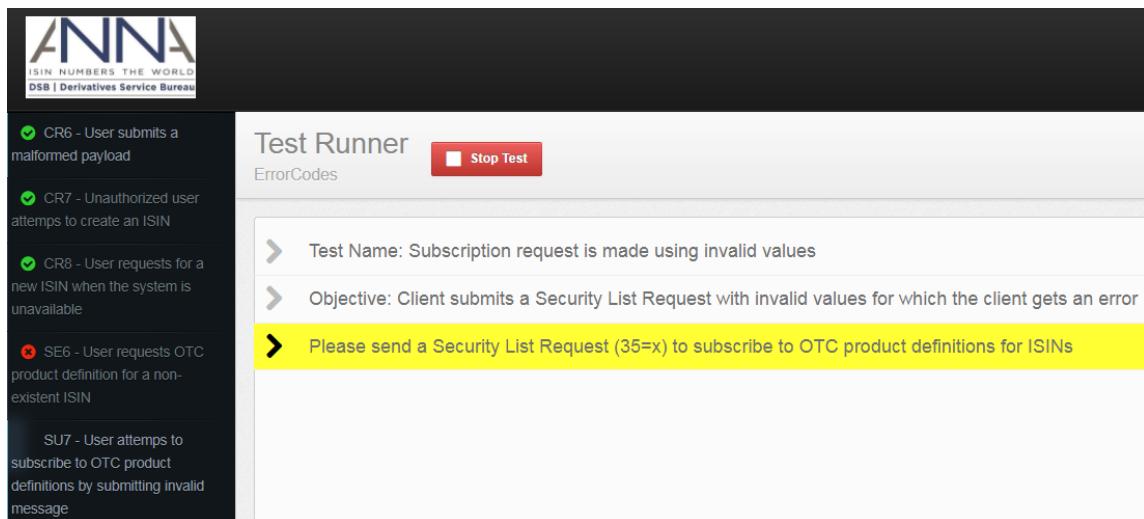
Show All Message Fields

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	106
MsgType (35)	d - SecurityDefinition
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	150
SendingTime (52)	20170718-12:48:28.189
SecurityReqID (320)	DREQ10
Text (58)	Object not found
SecurityRequestResult (560)	2 - NoInstrumentsFound
CheckSum (10)	191

SU7 - User attempts to subscribe to OTC product definitions by submitting invalid message

Objective: Client submits a Security List Request with invalid values for which the client gets an error

Client can send any Security List Request to test this error code.



The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists several test cases with checkboxes:

- CR6 - User submits a malformed payload (checked)
- CR7 - Unauthorized user attempts to create an ISIN (checked)
- CR8 - User requests for a new ISIN when the system is unavailable (checked)
- SE6 - User requests OTC product definition for a non-existent ISIN (unchecked)
- SU7 - User attempts to subscribe to OTC product definitions by submitting invalid message (checked)

The main area is titled "Test Runner" and "ErrorCodes". It contains a "Stop Test" button and a list of test details:

- Test Name: Subscription request is made using invalid values
- Objective: Client submits a Security List Request with invalid values for which the client gets an error
- Please send a Security List Request (35=x) to subscribe to OTC product definitions for ISINs

Security Request Result (560) shows Invalid or Unsupported Request (1).

y - SecurityList

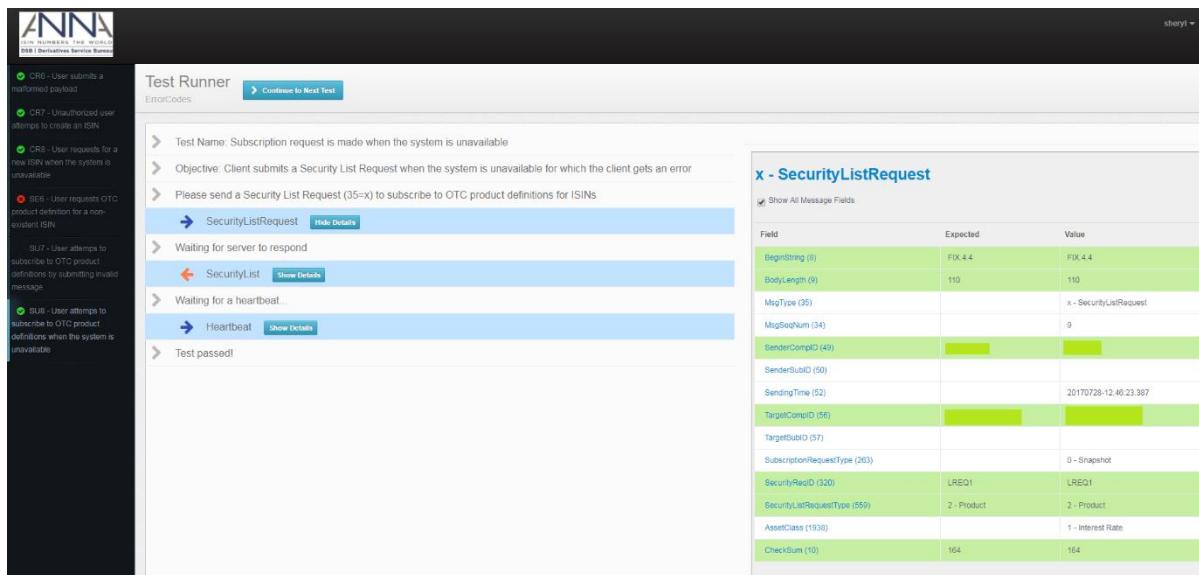
Show All Message Fields

Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	84
MsgType (35)	y - SecurityList
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	81
SendingTime (52)	20170718-12:15:45.116
SecurityReqID (320)	LREQ5
SecurityRequestResult (580)	1 - InvalidOrUnsupportedRequest
CheckSum (10)	151

SU8 - User attempts to subscribe to OTC product definitions when the system is unavailable

Objective: Client submits a Security List Request when the system is unavailable for which the client gets an error

Client subscribes to any asset class to test this scenario.



The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists various test cases with their status (e.g., CR6 - User submits a malformed payload, CR7 - Unauthorized user attempts to create an ISIN, etc.). The main area shows a test named 'Subscription request is made when the system is unavailable'. The objective is described as 'Client submits a Security List Request when the system is unavailable for which the client gets an error'. The steps taken are 'Please send a Security List Request (35=x) to subscribe to OTC product definitions for ISINs' and 'SecurityListRequest'. The result is 'Test passed!'.

x - SecurityListRequest

Show All Message Fields

Field	Expected	Value
BeginString (8)	FIX.4.4	FIX.4.4
BodyLength (9)	110	110
MsgType (35)		x - SecurityListRequest
MsgSeqNum (34)		9
SenderCompID (49)		
TargetCompID (56)		
SendingTime (52)		20170728-12:46:23.387
SubscriptionRequestType (263)		0 - Snapshot
SecurityReqID (320)	LREQ1	LREQ1
SecurityListRequestType (559)	2 - Product	2 - Product
AssetClass (1938)		1 - Interest Rate
CheckSum (10)	164	164

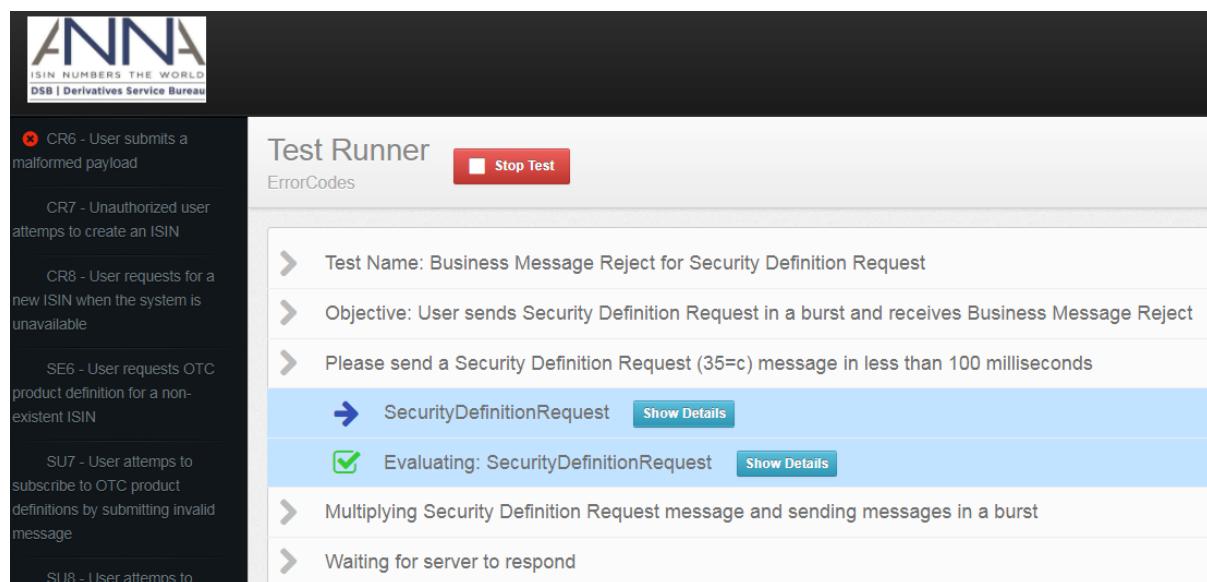
Security Request Result (560) shows Instrument Data Temporarily Unavailable (4).

y - SecurityList	
<input checked="" type="checkbox"/> Show All Message Fields	
Field	Value
BeginString (8)	FIXT.1.1
BodyLength (9)	85
MsgType (35)	y - SecurityList
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	101
SendingTime (52)	20170718-12:25:21.557
SecurityReqID (320)	LREQ6
SecurityRequestResult (560)	4 - InstrumentDataTemporarilyUnavailable
CheckSum (10)	201

TH1 - User sends Security Definition Request in a burst and receives Business Message Reject

Objective: Client sends Security Definition Request in a burst and receives Business Message Reject

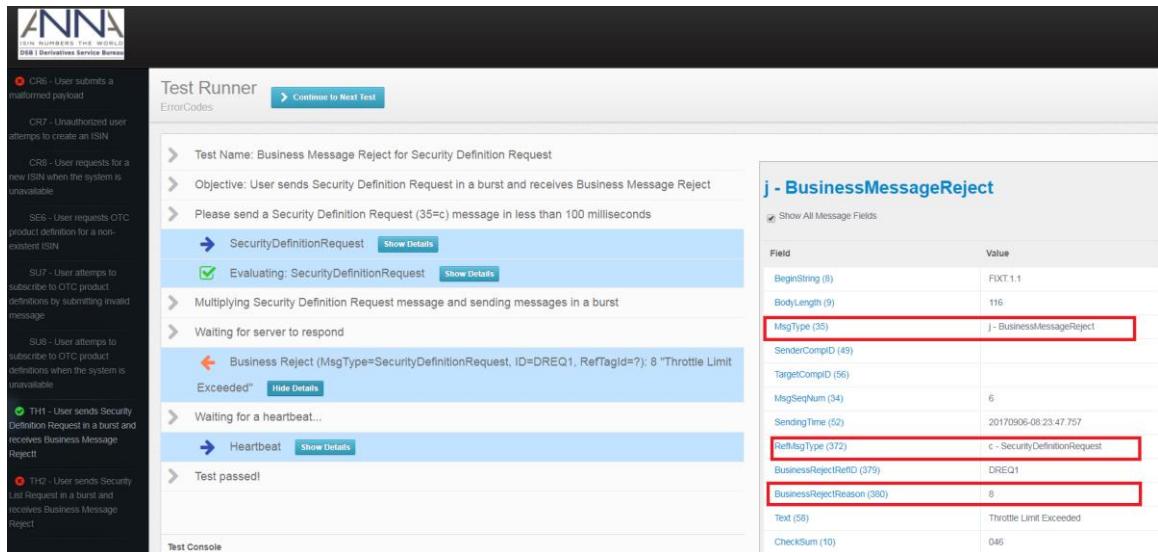
To simulate this test case, client will be requested to send a Security Definition Request message. This will be multiplied to several Security Definition Request messages and will be sent in a burst.



The Test Runner interface displays a list of test cases. The left sidebar lists errors: CR6 (User submits a malformed payload), CR7 (Unauthorized user attempts to create an ISIN), CR8 (User requests a new ISIN when the system is unavailable), SE6 (User requests OTC product definition for a non-existent ISIN), SU7 (User attempts to subscribe to OTC product definitions by submitting invalid message), and SU8 (User attempts to). The main area shows the following test details:

- Test Name: Business Message Reject for Security Definition Request
- Objective: User sends Security Definition Request in a burst and receives Business Message Reject
- Please send a Security Definition Request (35=c) message in less than 100 milliseconds
- SecurityDefinitionRequest (Status: Evaluating, checked)
- Multiplying Security Definition Request message and sending messages in a burst
- Waiting for server to respond

Client will receive BusinessMessageReject (35=j) having business MessageRejectReason (380) = Throttle Limit Exceeded (8) and RefMsgType (372) value = c.

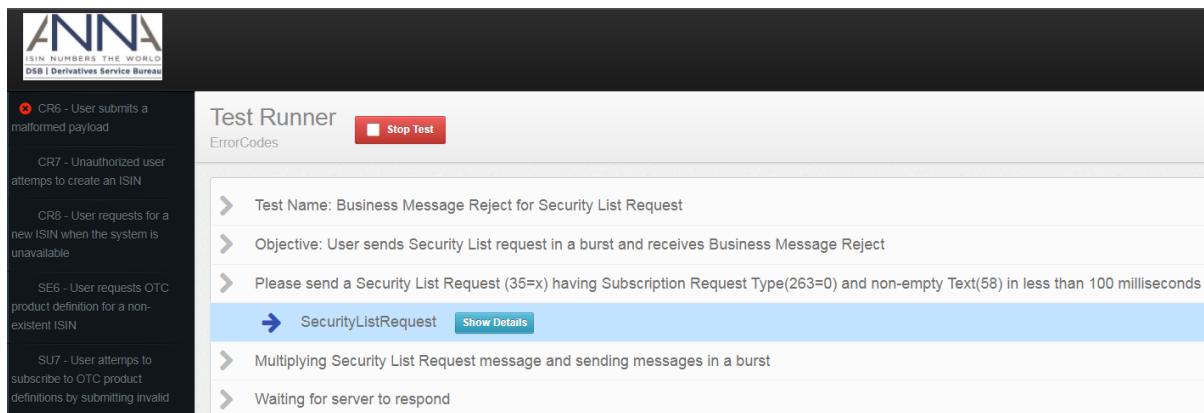


The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists error codes and their descriptions. The main area shows a test named "Business Message Reject for Security Definition Request". The steps include sending a SecurityDefinitionRequest and receiving a BusinessReject message. The details pane shows the message structure with fields like MsgType (35) set to "j - BusinessMessageReject".

TH2 - User sends Security List Request in a burst and receives Business Message Reject

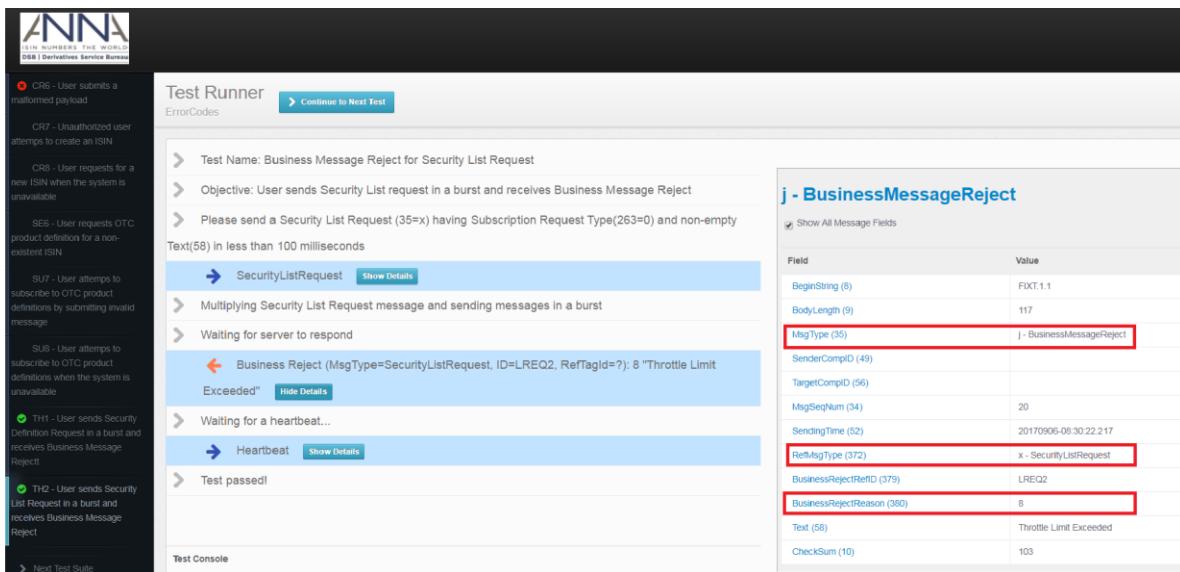
Objective: Client sends Security List Request in a burst and receives Business Message Reject

To simulate this test case, client will be requested to send a Security List Request message. This will be multiplied to several Security List Request messages and will be sent in a burst.



The screenshot shows the ANNA Test Runner interface. The sidebar lists error codes. The main area shows a test named "Business Message Reject for Security List Request". The steps include sending a SecurityListRequest and receiving a BusinessReject message. The details pane shows the message structure with fields like RefMsgType (372) set to "c - SecurityDefinitionRequest".

Client will receive BusinessMessageReject (35=j) having business MessageRejectReason (380) = Throttle Limit Exceeded (8) and RefMsgType (372) value = x.

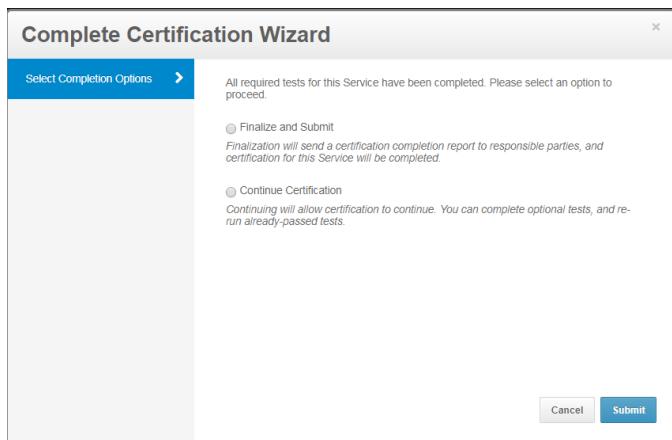


The screenshot shows the ANNA Test Runner interface. On the left, a sidebar lists various error codes and their descriptions. The main area is titled "Test Runner" and shows a test case named "j - BusinessMessageReject". The test steps include: "Test Name: Business Message Reject for Security List Request", "Objective: User sends Security List request in a burst and receives Business Message Reject", and "Please send a Security List Request (35=x) having Subscription Request Type(263=0) and non-empty Text(58) in less than 100 milliseconds". The test details show a "Business Reject (MsgType=SecurityListRequest, ID=LREQ2, RefTagId=?): 8 "Throttle Limit Exceeded"" message. The right panel displays the detailed message structure for this reject message.

Field	Value
BeginString (8)	FXKT.1.1
BodyLength (9)	117
MsgType (35)	j - BusinessMessageReject
SenderCompID (49)	
TargetCompID (56)	
MsgSeqNum (34)	20
SendingTime (52)	20170906-06:30:22.217
RefMsgType (372)	x - SecurityListRequest
BusinessRejectRefID (379)	LREQ2
BusinessRejectReason (380)	8
Text (58)	Throttle Limit Exceeded
CheckSum (10)	103

3.4 Certification Report

Upon completion of the required test cases, a summary of the result of each test case will reflect on the certification report.



- Finalize and Submit – Certification for the service is completed and Certification Report is made available to the DSB Technical Support Admin and the client.
- Continue Certification – This will allow the client to continue optional test cases and rerun passed test cases.

The following is a sample of the Certification Report with the details of the Test Cases, Date Run, User and Result of the Test Cases.



Test	Run	User	Result
SL1 - Logon and Logout	2017-07-27 06:00:07.457		PASSED
SL2 - User logs off after abnormal disconnect	2017-07-27 06:00:07.457		PASSED
CR1 - User creates ISIN for Rates	2017-07-21 09:41:22.659		FAILED
CR2 - User creates ISIN for Foreign Exchange	2017-07-21 09:46:35.835		PASSED
CR3 - User creates ISIN for Equity	Never run		
CR4 - User creates ISIN for Commodity	Never run		
SE1 - User requests OTC product definition for a Rate	2017-07-21 09:52:34.682		PASSED
ISIN			
SE2 - User requests OTC product definition for a Credit	Never run		
Foreign Exchange ISIN			
SE3 - User requests OTC product definition for a Credit	Never run		
SE4 - User requests OTC product definition for an Equity ISIN	Never run		
SE5 - User requests OTC product definition for a Commodity ISIN	Never run		
SU1 - User subscribes to OTC product definitions for Rates	2017-07-21 09:56:36.833		PASSED
SU2 - User subscribes to OTC product definitions for Foreign Exchanges	Never run		
SU3 - User subscribes to OTC product definitions for Credits	Never run		
SU4 - User subscribes to OTC product definitions for Equities	Never run		
SU5 - User subscribes to OTC product definitions for Commodities	Never run		
SU6 - User subscribes to OTC product definitions for all assets	Never run		
CR6 - User submits a malformed payload	2017-07-26 08:31:29.657		PASSED
CR7 - Unauthorized user attempts to create an ISIN	2017-07-26 08:46:20.297		PASSED
CR8 - User requests for a new ISIN when the system is unavailable	2017-07-21 10:09:56.945		PASSED
SE6 - User requests OTC product definition for a non-existing product	2017-07-28 12:44:28.836		FAILED
SU7 - User attempts to subscribe to OTC product definitions by submitting Invalid message	2017-07-28 12:46:06.347		FAILED
SU8 - User attempts to subscribe to OTC product definitions when the system is unavailable	2017-07-28 12:46:49.032		PASSED