PRECIOUS METAL & DIAMONDS MARKET BISTECH FIX CERTIFICATION PROGRAM – REFERENCE DATA

2018, Version 1.0

PRECIOUS METAL & DIAMONDS MARKET
BISTECH FIX CERTIFICATION PROGRAM – REFERENCE DATA

……………………………………………… BISTECH FIX REFERENCE DATA CONNECTIVITY TEST

With FIX Reference Data (RD) Connection, messages which include market info, trading sessions, instrument info, instrument status and price info will be received in FIX Protocol format over TCP connection.

Participants will be given a Port number and User/Password info for FIX Reference Data connection of test environment. Reference Data of both partitions will be available from a single FIX RD port.

FIX RD connection has two main functionalities. Subscription with Application Message Request after successful Logon is first of them. Once subscription is successful, initial data will be sent to the user and as long as connection is not terminated, any changes in the system will be sent to the subscribed user automatically. Second functionality is to request data of a certain instrument from the system (request - reply). During Base Level Certification Program first functionality will be tested whereas both functions will be tested during Advanced Level Test. For the members who intend to get Advanced Level Certificate, all steps below should be tested. The members who intend to get Base Level Certificate can skip 3rd, 4th and 5th steps.

Successful completion of FIX Reference Data Base Level Certification Program is mandatory for BISTECH FIX Order Entry in production systems.

Complete below steps and check received messages at each step.

Please send the test document to Borsa Istanbul officers after filling the part spared for you at the end of the test.

It is the responsibility of BIST Members to ensure that the Member system operates fault-free.

Test Steps

1. **Logon**
   - First Logon message of the day will be sent with Sequence Number 1. (Password=MMM, SeqNum=1). Logon message will be received from system with status "Active". (SessionStatus=0 SeqNum=1)

   ( ) Expected messages are received.　　( ) Problem with messages

2. **Application Message Request Message**
   - Send Application Message Request (In) message and receive Application Message Request Ack (Out) message from system with "Request successfully processed" text. Below messages will be sent from system following this message:
   - Security Definition
   - Market Definition
   - Trading Session List
   - Security Status
   - Price Reference

   ( ) Expected messages are received.　　( ) Problem with messages

3. **Security Definition Request**
   - Send Security Definition Request (In) message and receive Security Definition (Out) message for following instruments: "AU_US_S_995.0_BIM_1K_GGAA*, AU_TL_S_995.0_BOM_1K_GGAA"

   ( ) Expected messages are received.　　( ) Problem with messages

   * : The GGAA value will be written in place of the T0 value of the day when the certification test was conducted.

4. **Security Status Request**
   - Send Security Status Request (In) message and receive Security Status (Out) message for following instruments: "AU_US_S_995.0_BIM_1K_GGAA, AU_TL_S_995.0_BOM_1K_GGAA"

   ( ) Expected messages are received.　　( ) Problem with messages

5. **Price Reference Request**

> Send Price Reference Request (In) message and receive Price Reference (Out) message for following instruments: "AU_US_S_995.0_BIM_1K_GGAA, AU_TL_S_995.0_BOM_1K_GGAA"

( ) Expected messages are received.　　( ) Problem with messages

6. **Re-Subscription Request**
   > Send another Application Message Request (In) without logging out from the system. Only one subscription request is supported per Logon. Therefore second request will be rejected with Application Message Request Ack (Out) message and "Duplicate Application ID" text.

   In case of missed messages, and a re-subscription is required, user must be logged out from system and reconnect by sending a Logon message.

( ) Expected messages are received.　　( ) Problem with messages

Test Evaluation

Title of the Participant	
Technical Staff Participated in the Test	
Exchange Official Participated in the Test	
General Evaluation (to be filled by BIST officials)	

Please contact with bistechsupport_autoticket@borsaistanbul.com for your questions.