

FXMarketSpace Frequently Asked Questions: Development, Testing & Certification

This document provides some of the frequently asked questions that customers have asked when developing and testing applications for FXMarketSpace.

Development and Testing

1. Where can documentation be found on developing and testing an application for FXMarketSpace?

Details on developing order entry and market data applications can be found on the CME website and through your FXMarketSpace Customer Solutions Account Manager. An overview of the development and certification process can be found at: http://www.cme.com/files/develop_certify_frontendtoGLOBEX.pdf. Software Development Kits are available for Globex and for FXMarketSpace from: <http://www.cme.com/trading/get/res/globexsdk.html>

2. What are the message sequencing requirements for FXMarketSpace?

Separate sequence numbers are required for all incoming and outgoing messages between your application and the FIX Gateway. Your application should re-set the inbound and outbound sequence numbers to "1" prior to the beginning of each trade week. The inbound and outbound sequence numbers should be incremented by one for each incoming and outgoing message respectively. The first login message of the week should contain "Tag 34-MsgSeqNum = 1". Additional details are available in the Core Globex iLink Software Development Kit (SDK) available from: <http://www.cme.com/trading/get/res/ilinkkit.html>

3. Are there any pre-opening states for FXMarketSpace?

No, there are no pre-opening states for FXMarketSpace

Certification

Access to the Certification Environments

4. How is access obtained to the Certification Environment(s)?

Connectivity into the Certification Environments is available via CME Client Direct Link or VPN Connectivity. Your FXMarketSpace Customer Solutions Account Manager can assist you with getting connected. Additional details on connecting into the Environments can be found at: <http://www.cme.com/files/CertConnectivity.pdf>. Once connectivity has been established, the correct iLink Session IDs that have been configured for FXMarketSpace Certification must be used. Different Session IDs will be provided for testing in each of the Certification and the New Release Certification Environments.

5. What is the difference between the Certification Environments?

The Certification Environment mirrors the functionality within the Production Environment. The New Release Certification Environment contains functionality and/or enhancements that have not yet been released into the Production Environment. Additional details on both of the Environments can be found from: <http://www.cme.com/trading/get/dev/certfenvio.html>

6. When are the Certification Environments available for testing and certification?

With the exception of the planned preventative maintenance windows, testing can be conducted between Sunday 23:00 and Friday 17:00 Central Time (Chicago). The Certification Environment undergoes maintenance every Tuesday between 12:00 and 17:00 Central Time. The New Release Certification Environment undergoes maintenance every Wednesday between 12:00 and 17:00 Central Time.

The Certification Process

7. Where can information be found on the certification process?

Details on the certification process for Globex Market Data and FXMarketSpace Order Entry through iLink can be found from the relevant section on: <http://www.cme.com/trading/get/res/globexsdk.html>. For any further information, please contact your FXMarketSpace Customer Solutions Account Manager.

8. How can sessions be obtained for testing and certifying?

To request Session IDs for the Certification Environments, please contact your FXMarketSpace Customer Solutions Account Manager.

Order Entry – Testing

9. What order types are supported by FXMarketSpace?

FXMarketSpace accepts order types (FIX tag 59) 0 and 3. "0" represents a GTC (good 'til cancelled) order for the trading session (Sunday 15:00 - Friday 16:00 Chicago time). "3" represents a fill and kill (FAK) order.

10. How do prices need to be submitted into FXMarketSpace?

All prices submitted should be in decimals and not in integers (as is done with CME Futures). All SPOT instruments are traded in whole amounts of the base currency. The smallest order can be for 1.0 million of the base currency.

11. Can any price be used when testing in the Certification Environment?

The Certification Environment mirrors our Production Environment functionality; therefore price banding is applied. If a price submitted is rejected, please contact Customer Support for Electronic Trading (CSET) for assistance with obtaining a valid price. CSET can be contacted on +1 312 930 2322; or via FXMarketSpace support; +1 646 254 6770, Option 5.

Order Entry - Certification

12. Can any currency pair be used when certifying within the AutoCert+ tool?

No. Only dummy currency pairs should be used when certifying your application. A dummy contract can be created by placing some text before an actual contract, for example T1USD/JPY SPOT. If you need assistance with choosing a currency pair, please contact Customer Support for Electronic Trading (CSET) on +1 312 930 2322; or via FXMarketSpace support; +1 646 254 6770, Option 5.

FIX Tags

13. How is the SenderCompID (FIX tag 49) field populated?

The SenderCompID tag is a 7 character value that will be provided when access to the testing environments is completed. Further details on this ID can be found in the FXMarketSpace Software Development Kit (SDK) available from: <http://www.cme.com/files/SDKfxmarketspace.pdf>. If you require assistance with obtaining this value, please contact your CME Globex Account Manager. You will need to use a different SenderCompID for testing and when certifying.

14. How is the SenderLocationID (FIX tag 142) field populated?

FIX tag 142 must contain a value that is no longer than 30 characters. Any value can be used within this field – we recommend that a meaningful name, such as your trading name or TraderID is used.

15. When certifying, must FIX tag 59 be populated?

Yes. FIX tag 59 = 0, or = 3 needs to be submitted when performing tests through the AutoCert+ tool. Tag 59 = "0" represents a one-week trading session on FXMarketSpace. Tag 59 = "3" represents a FAK (Fill and Kill) Order. The trading session runs continuously from Sunday 15:00 through until Friday 16:00 Central time (Chicago).

General

16. When is the trade date roll for FXMarketSpace?

The trade date roll occurs at 16:00 Central Time (Chicago) daily.

17. What happens to orders during trading holidays?

FXMarketSpace closes for trading two days a year - trade date December 25 and January 1. All working orders that are open at the end of the trade date prior to the holiday are cancelled.

Support

18. When is technical support available?

The Customer Support for Electronic Trading (CSET) group provide telephone support between the hours of Sunday 23:00 and Friday 17:00 Central Time (Chicago). Questions during off-hours can be e-mailed to csetgroup@cme.com.