
**Financial services — Financial
information eXchange session layer —
Part 3:
FIX session layer test cases**

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Published in Switzerland

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Foreword

ISO (the International Organization for Standardization) is a worldwide federation of national standards bodies (ISO member bodies). The work of preparing International Standards is normally carried out through ISO technical committees. Each member body interested in a subject for which a technical committee has been established has the right to be represented on that committee. International organizations, governmental and non-governmental, in liaison with ISO, also take part in the work. ISO collaborates closely with the International Electrotechnical Commission (IEC) on all matters of electrotechnical standardization.

The procedures used to develop this document and those intended for its further maintenance are described in the ISO/IEC Directives, Part 1. In particular, the different approval criteria needed for the different types of ISO documents should be noted. This document was drafted in accordance with the editorial rules of the ISO/IEC Directives, Part 2 (see www.iso.org/directives).

Attention is drawn to the possibility that some of the elements of this document may be the subject of patent rights. ISO shall not be held responsible for identifying any or all such patent rights. Details of any patent rights identified during the development of the document will be in the Introduction and/or on the ISO list of patent declarations received (see www.iso.org/patents).

Any trade name used in this document is information given for the convenience of users and does not constitute an endorsement.

For an explanation of the voluntary nature of standards, the meaning of ISO specific terms and expressions related to conformity assessment, as well as information about ISO's adherence to the World Trade Organization (WTO) principles in the Technical Barriers to Trade (TBT), see www.iso.org/iso/foreword.html.

This document was prepared by FIX Trading Community (as FIX Session Layer Technical Specification) and drafted in accordance with its editorial rules. It was assigned to Technical Committee ISO/TC 68, *Financial services*, Subcommittee SC 9, *Information exchange for financial services*, and adopted under the "fast-track procedure".

A list of all parts in the ISO 3531 series can be found on the ISO website.

Any feedback or questions on this document should be directed to the user's national standards body. A complete listing of these bodies can be found at www.iso.org/members.html.

Introduction

FIX session protocol was written to be independent of any specific communications protocol (e.g. X.25, async, TCP/IP) or physical medium (e.g. copper, fibre, satellite) chosen for electronic data delivery. It offers a reliable stream where a message is delivered once and in order. The FIX session layer is designed to survive and resume operation in the event of the loss of transport level connections caused by any type of failure, including network outage, application failure or computer hardware failures.

The session layer is concerned with the ordered delivery of data while the application level defines business-related data content. This document focuses on the ordered delivery of data using the “FIX session protocol”.

The FIX session protocol is implemented using the FIX tagvalue encoding syntax for the standard header, standard trailer and the session level messages which make up the FIX session protocol. It is possible to send messages using other FIX-defined encodings (e.g. FIXML, SBE, JSON, GPB, ASN.1) or other non-FIX defined encodings (e.g. XML, FpML, ISO 20022 XML, JSON).

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Financial services — Financial information eXchange session layer —

Part 3: FIX session layer test cases

1 Scope

This document provides a set of mandatory and optional conformity tests applicable to all versions of the FIX session layer standard.

2 Normative references

The following documents are referred to in the text in such a way that some or all of their content constitutes requirements of this document. For dated references, only the edition cited applies. For undated references, the latest edition of the referenced document (including any amendments) applies.

ISO/IEC 11404, *Information technology — General-Purpose Datatypes (GPD)*

3 Terms and definitions

For the purposes of this document, the terms and definitions given in ISO/IEC 11404 apply.

ISO and IEC maintain terminological databases for use in standardization at the following addresses:

- ISO Online browsing platform: available at <https://www.iso.org/obp>
- IEC Electropedia: available at <http://www.electropedia.org/>

4 FIX session layer test cases

4.1 Applicability

This document was last revised September 20, 2002 at which time FIX version 4.3 with Errata 20020930 was the latest version of the FIX Protocol. Note that future amendments to this document can be found on the FIX website and any version of this document published on a later date takes precedence over this version of the document. This document is applicable to all supported versions of the FIX session layer (4.2, 4.4, FIXT) except where explicitly indicated.

4.2 Test cases

These test cases are from the perspective of the FIX system being tested. The FIX system receives the “condition/stimulus” and is expected to take the appropriate action as defined by “expected behaviour”.

4.3 Buyside-oriented (session initiator) Logon and session initiation test case

4.3.1 Scenario 1B Connect and Send Logon message

Mandatory

Condition/stimulus	Expected behaviour
a. Establish transport layer connection.	Successfully established transport layer connection with peer.
b. Send Logon(35=A) request message.	Logon(35=A) acknowledgement message sent by peer.
c. Valid Logon(35=A) acknowledgement message received.	If MsgSeqNum(34) is too high, send ResendRequest(35=2).
d. Invalid Logon(35=A) acknowledgement message received.	<ol style="list-style-type: none"> 1. Generate an error condition in test output. 2. (Optional) Send Reject(35=3) message with RefSeqNum(45) identifying Logon(35=A) message's MsgSeqNum(34) and Text(58) referencing error condition. 3. Send Logout(35=5) message with Text(58) referencing error condition. 4. Disconnect.
e. Receive any message other than a Logon(35=A) message.	<ol style="list-style-type: none"> 1. Log an error "first message not a logon". 2. (Optional) Send Reject(35=3) message with RefSeqNum(45) identifying message's MsgSeqNum(34) and Text(58) referencing error condition. 3. (Optional) Send Logout(35=5) message with Text(58) referencing error condition. 4. Disconnect.

4.4 Sellside-oriented (session acceptor) Logon and session initiation test case

4.4.1 Scenario 1S Receive Logon message

Mandatory

Condition/stimulus	Expected behaviour
a. Valid Logon(35=A) request message received.	<ol style="list-style-type: none"> 1. Respond with Logon(35=A) acknowledgement message. 2. If MsgSeqNum(34) > NextNumIn send ResendRequest(35=2).
b. Logon(35=A) message received with duplicate identity (e.g. same IP, port, SenderCompID(49), TargetCompID(56), etc. as existing connection).	<ol style="list-style-type: none"> 1. Generate an error condition in test output. 2. Disconnect without sending a message (Note: sending a Reject or Logout(35=5) would consume a MsgSeqNum(34)).
c. Logon(35=A) message received with unauthenticated/non-configured identity (e.g. invalid SenderCompID(49), invalid TargetCompID(56), invalid source IP address, etc. vs. system configuration).	<ol style="list-style-type: none"> 1. Generate an error condition in test output. 2. Disconnect without sending a message (Note: sending a Reject or Logout(35=5) would consume a MsgSeqNum(34)).

Condition/stimulus	Expected behaviour
d. Invalid Logon(35=A) message.	<ol style="list-style-type: none"> 1. Generate an error condition > in test output. 2. (Optional) Send > Reject(35=3) message > with RefSeqNum(45) > identifying Logon(35=A) > message's MsgSeqNum(34) > with Text(58) referencing > error condition. 3. Send Logout(35=5) message > with Text(58) referencing > error condition. 4. Disconnect.

4.4.2 Scenario 2S. Receive any message other than a Logon message

Mandatory

Condition/stimulus	Expected behaviour
First message received is not a Logon(35=A) message.	<ol style="list-style-type: none"> 1. Log an error "First message not a logon". 2. Disconnect.

4.5 Test cases applicable to all FIX systems

4.5.1 Scenario 2 Receive Message Standard Header

Mandatory

Condition/stimulus	Expected behaviour
a. MsgSeqNum(34) received as expected.	Accept MsgSeqNum(34) for the message.
b. MsgSeqNum(34) higher than expected.	Respond with ResendRequest(35=2) message.
c. MsgSeqNum(34) lower than expected without PossDupFlag(43) set to Y. Exception: SequenceReset(35=4).	<ol style="list-style-type: none"> 1. (Whenever possible it is recommended that FIX engine attempt to send a Logout(35=5) message with a text message of "MsgSeqNum too low, expecting X but received Y". 2. (Optional) Wait for Logout(35=5) message response (Note: likely will have inaccurate MsgSeqNum(34)) or wait 2 seconds, whichever comes first. 3. Disconnect. 4. Generate an error condition in test output.
d. Garbled message received.	<ol style="list-style-type: none"> 1. Consider garbled and ignore message (do not increment NextNumIn) and continue accepting messages. 2. Generate a warning condition in test output.
e. PossDupFlag(43) set to Y; OrigSendingTime(122) specified is less than or equal to SendingTime(52) and MsgSeqNum(34) lower than expected. Note: OrigSendingTime(122) should be earlier than SendingTime(52) unless the message is being resent within the same second during which it was sent.	<ol style="list-style-type: none"> 1. Check to see if MsgSeqNum(34) has already been received. 2. If already received then ignore the message, otherwise accept and process the message.

Condition/stimulus	Expected behaviour
<p>f. PossDupFlag(43) set to Y; OrigSendingTime(122) specified is greater than SendingTime(52) and MsgSeqNum(34) as expected.</p> <p>Note: OrigSendingTime(122) should be earlier than SendingTime(52) unless the message is being resent within the same second during which it was sent.</p>	<ol style="list-style-type: none"> 1. Send Reject(35=3) message with SessionRejectReason(373) set to 10 (SendingTime accuracy problem). 2. Increment NextNumIn. 3. Optional: <ul style="list-style-type: none"> • Send Logout(35=5) message referencing inaccurate SendingTime(52) value. • (Optional) Wait for Logout(35=5) message response (Note: likely will have inaccurate SendingTime(52)) or wait 2 seconds, whichever comes first. • Disconnect. <p>Generate an error condition in test output.</p>
<p>g. PossDupFlag(43) set to Y and OrigSendingTime(122) not specified.</p> <p>Note: Always set OrigSendingTime(122) to the time when the message was originally sent-not the present SendingTime(52) and set PossDupFlag(43)=Y when responding to a ResendRequest(35=2).</p>	<ol style="list-style-type: none"> 1. Send Reject(35=3) message with SessionRejectReason(373) set to 1 (Required tag missing). 2. Increment NextNumIn.
<p>h. BeginString(8) value received as expected and specified in testing profile and matches BeginString(8) on outbound messages.</p>	<p>Accept BeginString(8) for the message.</p>
<p>i. BeginString(8) value received did not match value expected and specified in testing profile or does not match BeginString(8) on outbound messages.</p>	<ol style="list-style-type: none"> 1. Send Logout(35=5) message referencing incorrect BeginString(8) value. 2. (Optional) Wait for Logout(35=5) message response (Note: likely will have incorrect BeginString(8)) or wait LogoutAckThreshold seconds, whichever comes first. 3. Disconnect. 4. Generate an error condition in test output.
<p>j. SenderCompID(49) and TargetCompID(56) values received as expected and specified in testing profile.</p>	<p>Accept SenderCompID(49) and TargetCompID(56) for the message.</p>
<p>k. SenderCompID(49) and TargetCompID(56) values received did not match values expected and specified in testing profile.</p>	<ol style="list-style-type: none"> 1. Send Reject(35=3) message with RefTagID(371) to identify field with mismatched value, and SessionRejectReason(373) set to 9 (CompID problem). 2. Increment NextNumIn. 3. Send Logout(35=5) message referencing incorrect SenderCompID(49) or TargetCompID(56) value. 4. (Optional) Wait for Logout(35=5) message response (Note: likely will have incorrect SenderCompID(49) or TargetCompID(56)) or wait 2 seconds, whichever comes first. 5. Disconnect. 6. Generate an error condition in test output.

Condition/stimulus	Expected behaviour
l. BodyLength(9) value received is correct.	Accept BodyLength(9) for the message.
m. BodyLength(9) value received is not correct.	<ol style="list-style-type: none"> 1. Consider garbled and ignore message (do not increment NextNumIn) and continue accepting messages. 2. Generate a warning condition in test output.
n. SendingTime(52) value received is specified in UTC (Universal Time Coordinated) also known as GMT) or is not within <i>SendingTimeThreshold</i> seconds of a synchronized time source.	Accept SendingTime(52) for the message.
o. SendingTime(52) value received is either not specified in UTC (Universal Time Coordinated) or is not GMT) or is not within a within <i>SendingTimeThreshold</i> seconds of a synchronized time source. Rationale: Verify system clocks on both sides are in sync and that SendingTime(52) is current time.	<ol style="list-style-type: none"> 1. Send Reject(35=3) message with SessionRejectReason(373) set to 10 (SendingTime accuracy problem). 2. Increment NextNumIn. 3. Send Logout(35=5) message referencing inaccurate SendingTime(52) value. 4. (Optional) Wait for Logout(35=5) message response (Note: likely will have inaccurate SendingTime(52)) or wait 2 seconds, whichever comes first. 5. Disconnect. 6. Generate an error condition in test output.
p. MsgType(35) value received is valid (defined in spec or classified as user-defined).	Accept MsgType(35) for the message.
q. MsgType(35) value received is not valid (defined in spec or classified as user-defined).	<ol style="list-style-type: none"> 1. Send Reject(35=3) message with SessionRejectReason(373) set to 11 (Invalid MsgType). 2. Increment NextNumIn. 3. Generate a warning condition > in test output.
r. MsgType(35) value received is valid (defined in spec or classified as user-defined) but not supported or registered in testing profile.	<ol style="list-style-type: none"> 1. Send BusinessMessageReject(35=j) with BusinessRejectReason(380) set to 3 (Unsupported Message Type). 2. Increment NextNumIn. 3. Generate a warning condition in test output.
s. BeginString(8), BodyLength(9), and MsgType(35) are first three fields of message.	Accept the message.
t. BeginString(8), BodyLength(9), and MsgType(35) are not the first three fields of message.	<ol style="list-style-type: none"> 1. Consider garbled and ignore message. 2. Do not increment NextNumIn. 3. Continue accepting messages. 4. Generate a warning condition in test output.

4.5.2 Scenario 3 Receive Message Standard Trailer

Mandatory

Condition/stimulus	Expected behaviour
a. Valid CheckSum(10).	Accept message