Guide to BCS API Certification

Manual

Issue 3.0 - July 2017



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1.0 Introduction

1.1 Purpose

The purpose of this document is to provide customers a detailed overview of the BCS Certification Process.

1.2 Readership

This document is relevant to any customer interested in updating its API application with new functionalities.

1.3 Document Series

This document is part of a series dealing with BCS API development, the full range is listed below:

- Migration Guide v 1.0.2
- Access Configuration Guide v 1.0.1
- API Programmers Manual v 3.4
- API DataLayouts v 5.1.4

available at the following link:

http://www.borsaitaliana.it/borsaitaliana/gestionemercati/bcs-bitclearingstation/bcs.en.htm

1.4 Document History

This document has been through the following iterations:

| Issue | Date | Description |
|-------|------------|---|
| 1.0 | June 2015 | First release of this document published via the Exchange's website |
| 2.0 | April 2016 | Relevant contacts update and test cases review |
| 3.0 | July 2017 | New test cases added and certification policy updated |

1.5 Enquiries

Please contact Client Technology Services if you have any functional queries about the New BCS Clearing service outlined in this document. Client Technology Services Italy can be contacted at:

- Market Access Italy
- Email: market-access@borsaitaliana.it
- Technical Account Manager Italy:
- Email: clients-services@borsaitaliana.it
- Technical Account Manager UK:
- Email: londontam@lseg.com

2.0 Service Overview

Customers will be required to certify their software applications prior to accessing the production environment. A new Certification Policy has been introduced in order to facilitate the certification process.

The Certification Service provides a complete set of test cases in order to support a wide range of customer scenario.

Before proceeding with the Certification, the customer has to identify the execution test cases scenario and mark these as supported in the Certification Test Report.

Each customer should check internally the test cases to run according with the functionalities supported by their applications.

2.1 Testing requirements

Customer must ensure to have the following requirements before proceeding with the conformance:

- Derivatives platform users and connectivity
- BCS API credentials

2.2 Structure of the testing environment

The Exchange provides a single Customer Development Service (CDS) environment which is a simulation of the production service for both customer development and certification.

Customers will perform their development activities on this environment and will schedule the conformance once applications are in a "ready state".

The Exchange provides Market Access Analysts who will be able to assist customers in parts of their certification testing and provide a report to sign off at the end of each test.

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2.3 Certification Passport

The Group is pleased to confirm that upon successful certification against BCS IDEM, Borsa Italiana venue, should appropriate contractual obligations be in place, the certified application will be permitted to access on either of the Production systems – London or Milan.

2.4 Certification Test Programme

The Certification Programme is based on regulatory compliance supporting interoperability against the three eligible London Stock Exchange Group (LSEG) venues.

The following Certification Programme applies to anyone connecting a software application to an LSEG Live Service. A Live service is any production environment across LSEG.

Under EU and national regulatory requirements (including the ESMA Guidelines on Systems and Controls in a Highly Automated Trading Environment and MiFID II Regulatory Technical Standards) the eligible LSEG venues are required to have procedures and arrangements to ensure fair and orderly trading. This includes requirements for physical and electronic security to protect systems from misuse or unauthorised access and to ensure the integrity of the data that is part of or passes through the systems. The eligible venues are required to undertake standardised certification testing to ensure that members and participants systems used to access the venues have a minimum level of functionality that is compatible with fair and orderly trading on those venues.

Customer non compliance with this certification programme may constitute a breach of the eligible venue terms and conditions or rules.

2.4.1 Access to the Live Service

Access to the LSEG Live Services is permitted only when a customer's software application has been certified as being fit for purpose.

2.4.2 Software Identification

All customer software must be identifiable by a software name and version number. Software applications that do not have both a name and version number will not be certified. Certification is limited to a single version of the named software.

2.4.3 Certification Policy

Customers are required to certify or recertify their applications under the following conditions:

- Prior to use the application in the live environment (for new applications)
- The customer modifies the software in any way that directly impacts LSEG interfaces. This includes but is not limited to updates to Gateways, Order Management, Execution Management and Quote Management Software
- The Exchange upgrades its production environment to a later version of software that is considered not backword compatible with the previous one
- The customer is requested to recertify their application by the relevant venue

If no certifications have been performed during a solar year (because any of the previous conditions occurred), the customer will be asked to self-certify (by sending an email to the relevant Trading Venue team that look after certifications) that no changes have been applied to the application since the last certification.

Any non-conformant behaviour by a customer's software application on the Live Services may lead to the software application being disconnected and not re-connected until it has been re-certified and the non-conformant behaviour corrected

2.5 Certification Report

A Certification report will track the certification process.

As BCS service is available in both Milan and London, two different reports are available on Borsa Italiana Website, one for each venue:

- Milan BCS API Certification Report
- London BCS API Certification Report

The certification process is managed by Market Access Italy (<u>Market-access@borsaitaliana.it</u>) for both venues.

The report will extract all the relevant functions performed by the application and present them in a format to be reviewed by a Market Access Analyst.

Considerations for the report are listed below:

• The report will be fill specifying application customer's details (Software Name, Version)

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- The report will report the timestamp in which each test case is executed
- The report will contain indications on whether each test case outcome is consistent with the customer expected behaviour
- The report will be sent to the customer for the final sign off.

2.6 Submitting execution testing scenario

Before proceeding with the Certification test, the customer have to identify the supportedtest cases scenario, mark these on the Certification Report and submit it to Market Access Italy: <u>Market-access@borsaitaliana.it</u>

According with the supported functionalities, all the Subscribe test cases in each relevant *Test Area* are **mandatory**, while customers may choose to run optional test cases at their discretion.

2.7 Booking a Certification Session

Conformance will be booked according with Market Access availability and with the clearing procedure (ex. Series expiration).

Once the Certification Report identifying the execution testing scenario is received, Market Access will undertake the following actions:

- Checking the submitted Certification Report testing scenario
- Requesting the customer to review the document, if necessary
- Confirming or reschedule the Execution Date and the Time Window provided

2.8 Conformance Review

The customer has to submit the report to Market Access at the following email:

Market-access@borsaitaliana.it

Market Access may take up to 5 working days to review the report and send the final version to be signed off.

By returning the signed copy of the report, the customer confirms their application is fully conformant to the certified functionalities of the BCS API Technical Specifications and technically behaves as described in the guidance given in this document.

2.9 Market Access Support

Market Access Analysts will be available to customers to:

- execute the coordinated test cases
- prepare the scenario for specific test cases such as assignments, early exercise, exercise by exception, exercise at expiry and transfers
- assist for any problem which may arise during the self part

3.0 Test Procedure

Prior to the conformance date the customer is required to:

- identify the venue: LSEDM or Borsa Italiana
- identify the supported functionalities to be reported on the Certification Report
- send the Certification Report to <u>market-access@borsaitaliana.it</u> and ask for an available date to schedule the conformance

At the scheduled date the customer is required to:

- execute the test steps as documented in the Certification Report
- to report the timestamp of each test cases and whether the outcome of each test is consistent with the expectations. In the event the outcome does not match the expected result, the customer is required to provide comments in the related section

At the end of conformance test the customer is required to send the following information to Market Access:

- a copy of GKAPI log file of the whole conformance day
- a copy of Customer's application log file of the whole conformance day,
- the Conformance Test Report updated with details of the tested scenarios.

The customer is responsible for any information declared on the signed-off Certification Test Report.

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4.0 Certification Test Cases

4.1 Markets

| Туре: | BCS Gateway | ID #: BCS-001 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------|--|---------------|--|----------------------|--|
| Test I | Name: InquireMarkets | | | | |
| Test / | Area: Market List | | | | |
| Desci This la | Description: This layout allows to download the list of available markets. Data is returned in the NotifyMarkets. | | | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| | Inquire for list of markets | | Received NotifyMarkets Display list of available markets for the | firm | |

4.2 Classes

| Туре: | : BCS Gateway | ID #: BCS-002 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------|---|--------------------------|--|----------------------|--|
| Test I | Name: InquireClasses | | | | |
| Test / | Area: Classes List | | | | |
| Desci This la | ription: ayout allows to download the list | of available classes. Da | ata is returned in the NotifyClasses. | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| | Send a InquireClasses | | Received NotifyClasses Display correctly all the instrument clas | ses. | |

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| Туре: | : BCS Gateway | ID #: BCS-003 | Mandatory: N | Co-ordinated Test: N | |
|----------------------------------|--|---|------------------|----------------------|--|
| Test I | Name: InquireZipClasses | | | | |
| Test | Area: Classes List | | | | |
| Desc This la In Not | r iption: ayout allows to download the list tifyZipClasses records are separ | of available classes. ated by \n; the last recor | ds ends with \n. | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| | Send a InquireZipClasses Received NotifyZipClasses Display correctly all the instrument classes. | | | | |

4.3 Clearing Members

| Туре: | BCS Gateway | ID #: BCS-004 | Mandatory: N | Co-ordinated Test: N | |
|-----------------------------------|--|--------------------------|---|-------------------------|--|
| Test I | Name: InquireClearingMemberC | odes | | | |
| Test / | Area: ClearingMember List | | | | |
| Desci This la Data i | r iption: ayout allows the download of the is returned in the NotifyClearingN | list of the clearing mem | bers. | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| | Send a InquireClearingMembe | rCodes | Received NotifyClearingMemberCode Display a list of all clearing members fo | es r all the markets | |

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4.4 Non Clearing Members

| Туре: | BCS Gateway | ID #: BCS-005 | Mandatory: N | Co-ordinated Test: N |
|-------------------------|---|----------------------------|--|------------------------------------|
| Test I | Name: InquireNonClearingMemb | perCodes | | |
| Test / | Area: NonClearingMember List | | | |
| Desci This la | r iption: ayout allows to download the list | of own non clearing me | mbers. Data is returned in the NotifyNon | ClearingMemberCodes. |
| Comr On ma NCM. | nents: arkets where the user is a NCM, | the list will show the onl | y NCM. If the user is NCM on all the mai | rkets, the list will show the only |
| Prere | quisites | | | |
| | | | | |
| # | Test Steps | | Expected Results | |
| | Send a InquireNonClearingMen | mberCodes | Received NotifyNonClearingMember Display a list of all the non clearing me | Codes mbers of the GCM user. |

4.5 Series

| Туре: | BCS Gateway | ID #: BCS-006 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------|---|---------------------------|---|----------------------|--|
| Test I | Name: InquireSeries | | | | |
| Test / | Area: Series List | | | | |
| Desci This la | ription: ayout allows to download the list | of the tradable series. D | ata is returned in the NotifySeries. | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| | Send a InquireSeries | | Received NotifySeries Display correctly all the tradable series | | |

| Туре: | BCS Gateway | ID #: BCS-007 | Mandatory: N | Co-ordinated Test: N | |
|-----------------------------------|---|---------------|---|----------------------|--|
| Test I | Name: InquireZipSeries | | | | |
| Test / | Area: Series List | | | | |
| Descr This la Data i | Description: This layout allows to download the list of the tradable series. Data is returned in the NotifyZipSeries. | | | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| | Send a InquireZipSeries | | Received NotifyZipSeries Display correctly all the tradable series | | |

| Туре | : BCS Gateway | ID #: BCS-008 | Mandatory: Y | Co-ordinated Test: N |
|---------------------|---|--------------------------|--|----------------------|
| Test | Name: SubscribeSeries | | | |
| Test | Area: Series List | | | |
| Desc Rece | ription: ive the series notifications via rea | al time data feed. | | |
| Com Borsa | ments: a will create the new intraday seri | es after the Subscribe S | eries has been executed by the custome | r. |
| Prere | equisites | | | |
| | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubscribeSeries | | Received NotifySubSeries related to the new series | |
| 2. | Receive the IntradaySeries from | n CCG | | |

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4.6 Positions

| Туре | : BCS Gateway | ID #: BCS-009 | Mandatory: N | Co-ordinated Test: N |
|--|---|-------------------------|--|------------------------------|
| Test | Name: InquirePositions | | | |
| Test | Area: Position List | | | |
| Desc Displ | ription: ay the list of all positions. This lay | out allows the download | of the list of own positions. Data is return | rned in the NotifyPositions. |
| Com This | ments: layout returns the list of own posit | tions. | | |
| Prere | equisites | | | |
| The existence of, at least, one trade. | | | | |
| # | Test Steps Expected Results | | | |
| 1. | Execute an InquirePositions | | Received NotifyPositions Display all existent positions. | |

| Туре | : BCS Gateway | ID #: BCS-010 | Mandatory: N | Co-ordinated Test: N |
|--|--|----------------------------|---|-------------------------------|
| Test | Name: InquireZipPositions | | | |
| Test | Area: Position List | | | |
| Desc Displa | ription: ay the list of all positions. This lay | out allows the download | l of the list of own positions. Data is return | ned in the NotifyZipPositions |
| Com This I the la | ments: ayout returns the list of own posit ist records ends with \n. | tions. In NotifyZipPositio | ns records are separated by \n; | |
| Prere | equisites | | | |
| The existence of, at least, one trade. | | | | |
| # | t Test Steps Expected Results | | | |
| 1. | Execute an InquireZipPositions | | Received NotifyZipPositions Display all existent positions. | |

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4.7 Position Rectification

| Туре | : BCS Gateway | ID #: BCS-011 | Mandatory: Y | Co-ordinated Test: N |
|---|---|---------------|-------------------------------------|-----------------------------|
| Test | Name: SubscribePositions | | | |
| Test | Area: Position List | | | |
| Desc Rece This Data Com This | Description: Receive the positions notifications via real time data feed. This layout allows to subscribe for new positions events. Data is returned in the NotifySubPositions. Comments: This layout returne new positions events. | | | |
| Prere | equisites | | | |
| | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubscribePositions | | Received NotifySubPositions related | to the SubmitRectifications |
| 2. | Execute SubmitRectifications | | | |

| Туре | : BCS Gateway | ID #: BCS-012 | Mandatory: N | Co-ordinated Test: N |
|----------------|---|-----------------------|-------------------------------------|---------------------------|
| Test | Name: SubmitGrossPositionsRe | ctification | | |
| Test | Area: Position Rectifications | | | |
| Desc This I | ription: layout allows to send a position re | ectification request. | | |
| Com | ments: | | | |
| Prere | equisites | | | |
| The e | The execution of the SubscribeRectifications The existence of at least one position with account type "client" | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitGrossPositions | Rectification | Received the GKAPI response MarketR | Reply:GK_REQUEST_ACCEPTED |

| Туре | : BCS Gateway | ID #: BCS-013 | Mandatory: N | Co-ordinated Test: N |
|---|--|---------------------------|---|-----------------------------|
| Test | Name: InquireRectifications | | | |
| Test | Area: Position Rectifications | | | |
| Desc Displ Data | ription: ay the list of all rectifications. This is returned in the NotifyRectificat | s layout allows to downlo | ad the list of own position rectifications. | |
| Com This | ments: layout returns the list of position r | ectifications. | | |
| Prere | equisites | | | |
| The execution of the SubmitGrossPositionRectification | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireRectifications | | Received NotifyRectifications related | to the SubmitRectifications |

| Туре | : BCS Gateway | ID #: BCS-014 | Mandatory: Y | Co-ordinated Test: N |
|-----------------------------|--|---|--|------------------------|
| Test | Name: SubscribeRectifications | | | |
| Test | Area: Position Rectifications | | | |
| Desc Rece Data | ription: vive the rectify notifications via reative the rectify notifications via reative the notifySubRective terms of terms | al time data feed. This la fications. This layout retu | yout allows to subscribe for new position urns new position rectifications events. | rectifications events. |
| Com If the | ments: teststep ID #: BCS-012 has beer | n already executed, the t | est steps list need not to be followed. | |
| Prere | equisites | | | |
| The e | execution of the SubscribeRectific | cations before the Subm | itGrossPositionRectification | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the SubscribeRectifica | tions | Received NotifySubRectifications relations SubmitGrossPositionRectification | ated to the |
| 2. | Execute the SubmitGrossPositi | onRectification | | |

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4.8 Position Transfer

| Туре | : BCS Gateway | ID #: BCS-015 | Mandatory: N | Co-ordinated Test: Y |
|---|--|---------------------|-------------------------------------|---------------------------|
| Test | Name: SubmitTransferPositionR | equest | | |
| Test | Area: Position Transfer | | | |
| Desc This | ription: ayout allows to send a position tr | ansfer request. | | |
| Com | ments: | | | |
| Prere | equisites | | | |
| The execution of the SubscribePositionTransfers The existence of at least one position | | | | |
| # | Test Steps | | Expected Results | |
| 1. | SubmitTransferPositionReques | t to Borsa Italiana | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

| Туре | : BCS Gateway | ID #: BCS-016 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------------|--|----------------|--|----------------------|--|
| Test | Name: InquirePositionsTransfer | | | | |
| Test | Area: Position Transfer | | | | |
| Desc This I Data | Description: This layout allows to download the list of position transfers. Data is returned in the NotifyPositionTransfers. | | | | |
| Com This I | ments: ayout returns the list of position to | ransfers. | | | |
| Prere | equisites | | | | |
| The e | execution of the SubmitTransferP | ositionRequest | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the InquirePositionsTra | ansfer | Received NotifyPositionTransfers relation Request | ated to the | |

| Туре | : BCS Gateway | ID #: BCS-017 | Mandatory: Y | Co-ordinated Test: N |
|---|--|---|--|-----------------------------|
| Test | Name: SubscribePositionsTransl | fer | | |
| Test | Area: Position Transfer | | | |
| Desc Rece Data | ription: ive the position transfer notification is returned in the NotifySubPositi | ons via real time data feo onTransfers. This layou | ed. This layout allows to subscribe for new t returns new position transfer events. | v position transfer events. |
| Com | ments: teststep ID #: BCS-015 has beer | n already executed, the t | test steps list need not to be followed. | |
| Prere | equisites | | | |
| The existence of at least one position; The execution of the SubscribePositionTransfers before the SubmitTransferPositionRequest | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the SubscribePositions | FTransfer F | Received NotifySubPositionTransfers re SubmitTransferPositionRequest | elated to the |
| 2. | Execute the SubmitTransferPos | sitionRequest | | |

| Туре | : BCS Gateway | ID #: BCS-018 | Mandatory: N | Co-ordinated Test: Y |
|---------------------------------|---|-----------------------------------|--------------------------------------|---------------------------|
| Test | Name: SubmitTransferPositionC | onfirm | | |
| Test | Area: Position Transfer | | | |
| Desc This I Notify | Description: This layout allows to accept or reject an incoming position transfer. The RequestKey code could be obtained by the NotifyPositionTransfers. Only pending transfers, i.e. in state H (holding), can be confirmed. | | | |
| Com | ments: | | | |
| Prere | equisites | | | |
| The e | execution of the SubmitTransferP | ositionRequest, from Bo | rsa Italiana, member 95000, CED 8081 | |
| # | # Test Steps Expected Results | | | |
| 1. | SubmitTransferPositionConfirm Borsa Italiana, member 95000, | for the position from CED 8081 | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |
| | | | | |

| Туре | : BCS Gateway | ID #: BCS-019 | Mandatory: N | Co-ordinated Test: Y |
|---------------|---|-------------------------------------|--|--------------------------------|
| Test | Name: SubmitTransferPositionD | elete | | |
| Test | Area: Position Transfer | | | |
| Desc This | ription: layout allows to cancel a position | transfer request which h | has not been confirmed yet by the counte | rparty. |
| The F | RequestKey code could be obtain | ed by the NotifyPosition | Transfers. Only pending | |
| trans been | fers, i.e. in state H (holding), can requested. | be removed. The function | on can be executed only in the same day | when the position transfer has |
| Com | ments: | | | |
| Prere | equisites | | | |
| The e | existence of at least one position; | | | |
| The e | execution of the SubmitTransferP | ositionRequest to Borsa | Italiana, member 9500, CED 8081 | |
| The F | PositionTransferRequest has not | been accepted yet by th | e Receiver Member Borsa Italiana | |
| # | Test Steps | | Expected Results | |
| 1. | SubmitTransferPositionDelete f transferred to Borsa Italiana, mo 8081 | or the position ember 95000, CED | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |
| | | | | |

4.9 **Contract List**

| Туре | : BCS Gateway | ID #: BCS-020 | Mandatory: N | Co-ordinated Test: N |
|--|--|-------------------------|--|------------------------|
| Test | Name: InquireContracts | | | |
| Test | Area: Contract List | | | |
| Desc Displ | ription: ay the list of all Contracts. This la | yout allows to download | the list of own trades. Data is returned in | n the NotifyContracts. |
| Com | ments: | | | |
| Prere | equisites | | | |
| The existence of, at least, one trade. | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute an InquireContracts | | Received NotifyContracts Display all existent contracts. | |

| Туре | : BCS Gateway | ID #: BCS-021 | Mandatory: N | Co-ordinated Test: N |
|------------------------------|--|---------------|---|----------------------|
| Test | Name: InquireZipContracts | | | |
| Test | Area: Contract List | | | |
| Desc Displ Data | Description: Display the list of all executed contracts. This layout allows to download the list of own trades. Data is returned in the NotifyZipContracts | | | |
| Com | ments: | | | |
| Prere | equisites | | | |
| The e | existence of, at least, one trade. | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute an InquireZipContracts | | Received NotifyZipContracts Display all existent contracts. | |

| Туре | : BCS Gateway | ID #: BCS-022 | Mandatory: N | Co-ordinated Test: N |
|--------------------------------------|--|---|---|----------------------|
| Test | Name: InquireContractsByTime | | | |
| Test | Area: Contract List | | | |
| Desc Displ This Data | ription: ay the list of all Contracts in a spe layout allows to download the list is returned in the NotifyContracts | ecific time range. of own trades and be us ByTime | ed only in the current business day. | |
| Com This | ments: layout returns the list of own trade | 95. | | |
| Prere | equisites | | | |
| The e | The existence of, at least, one trade in the time range specified | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute an InquireContractsBy | Гime | Received NotifyContractsByTime Display all existent contracts in a specif | ïc time range. |

| Туре | : BCS Gateway | ID #: BCS-023 | Mandatory: N | Co-ordinated Test: N |
|------------------------|---|---|---|------------------------------|
| Test | Name: InquireZipContractsByTin | ne | | |
| Test | Area: Contract List | | | |
| Desc Displ curre | r iption: ay the list of all Contracts in a sp nt business day. Data is returned | ecific time range. This la d in the NotifyZipContrac | yout allows to download the list of own tra ttsByTime. | ades and be used only in the |
| Com This | ments: layout returns the list of own trade | es. In NotifyZipContracts | records are separated by $\n;$ the last rec | ords ends with \n. |
| Prere | equisites | | | |
| The e | The existence of, at least, one trade in the time range specified | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute an InquireZipContracts | ByTime | Received NotifyZipContractsByTime Display all existent contracts in a specif | fic time range. |

| Туре | : BCS Gateway | ID #: BCS-024 | Mandatory: Y | Co-ordinated Test: N |
|--|--|---------------|-------------------------------------|--------------------------|
| Test | Name: SubscribeContracts | | | |
| Test | Area: Contract List | | | |
| Description: Receive the contracts notifications via real time data feed. This layout allows to subscribe for new trades events. Data is returned in the NotifySubContracts. Comments: This layout returns new trade events. Prerequisites | | | | |
| | | | 1 | |
| # | Test Steps | | Expected Results | |
| 1. 2 | Execute SubscribeContracts Execute a New Trade with: -Instrument: stock option on BRE -Quantity: 99 | | Received NotifySubContracts related | to the NewTrade executed |

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4.10 Contract Transfer

| Туре | : BCS Gateway | ID #: BCS-025 | Mandatory: N | Co-ordinated Test: Y |
|------------------------------|--|---------------|-------------------------------------|---------------------------|
| Test | Name: SubmitTransferContractRe | equest | | |
| Test | Area: Contract Transfer | | | |
| Desc This The f Com | Description: This layout allows to perform a trade transfer request (International give up for trades done the same business date). The field "Quantity" has to be equal to the contract quantity. In the future development this field will be removed. Comments: Prerequisites | | | |
| The o | existence of at least one trade | ts | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitTransferContract to Borsa Italiana | Request | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

| Туре | : BCS Gateway | ID #: BCS-026 | Mandatory: N | Co-ordinated Test: N |
|----------------------|--|---------------|--|----------------------|
| Test | Name: InquireContractsTransfers | | | |
| Test | Area: Contract Transfer | | | |
| Desc Displ | ription: ay the list of all Contracts Transfer | red. | | |
| Com | ments: | | | |
| Prere | equisites | | | |
| The e | The existence of, at least, one trade. The execution of the SubmitTransferContractRequest | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute an InquireContractsTrar | nsfers | Received NotifyContractsTransfers Display all contracts transferred. | |

| Туре | : BCS Gateway | ID #: BCS-027 | Mandatory: Y | Co-ordinated Test: Y |
|-----------------------------|---|---|---|---------------------------|
| Test | Name: SubscribeContractsTransfo | ers | | |
| Test | Area: Contract Transfer | | | |
| Desc Rece Data | ription: ive the contracts transfer notifications is returned in the NotifySubContra | ons via real time data fo ctTransfers. | eed.This layout allows to subscribe for ne | ew trade transfer events. |
| Com If the This | ments: e teststep ID #: BCS-025 has been layout returns new trade transfer e | already executed, the vents. | test steps list need not to be followed | |
| Prere | equisites | | | |
| The e | execution of the SubscribeContract | sTransfers before the | SubmitTransferContractRequest | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the SubscribeContracts | Transfers | Received NotifySubContractTransfer SubmitTransferContractRequest | s related to the |
| 2. | Execute the SubmitTransferCont | ractRequest | | |

| Туре | : BCS Gateway | ID #: BCS-028 | Mandatory: N | Co-ordinated Test: Y |
|------------------------------|---|---------------------------------------|---|----------------------|
| Test | Name: SubmitTransferContractCo | onfirm | | |
| Test | Area: Contract Transfer | | | |
| Desc This The confi | Description: This layout allows to accept or reject an incoming trade transfer request (International give up for trades done the same business date). The RequestKey code could be obtained by the NotifyContractTransfers. Only pending transfers, i.e. in state H (holding), can be confirmed. | | | |
| Com | ments: | | | |
| Prer | equisites | | | |
| The | The execution of the SubmitTransferContractRequest from Borsa Italiana, member 95000, CED 8081 | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitTransferContract transferred from Borsa Italiana, n 8081 | Confirm on trade nember 95000, CED | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ËD |

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| Туре | : BCS Gateway | ID #: BCS-029 | Mandatory: N | Co-ordinated Test: Y |
|--|---|---------------|-------------------------------------|---------------------------|
| Test | Name: SubmitTransferContractDe | elete | | |
| Test | Area: Contract Transfer | | | |
| Desc This same The trans same | Description: This layout allows to cancel a trade transfer request (International give up for trades done the same business date) which has not been confirmed yet by the counterparty. The RequestKey code could be obtained by the NotifyContractTransfers. Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the trade transfer has been requested. | | | |
| Com | ments: | | | |
| Prer | equisites | | | |
| The | The execution of the SubmitTransferContractRequest | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitTransferContract | Delete | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

4.11 OpenClose Contract

| Туре | : BCS Gateway | ID #: BCS-030 | Mandatory: N | Co-ordinated Test: Y |
|--|--|--------------------------|---|----------------------|
| Test | Name: SubmitOpenCloseContrac | t | | |
| Test | Area: OpenClose Contract | | | |
| Desc This | ription: ayout allows to change the Open/ | Close flag for a trade o | n a client account. | |
| Com | ments: | | | |
| Prere | equisites | | | |
| The execution of the SubscribeOpenCloseContracts The existence of trades on Buy and Sell with the same quantity | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitOpenCloseContr | act | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ED |

| Туре | : BCS Gateway | ID #: BCS-031 | Mandatory: N | Co-ordinated Test: N |
|---------------------|--|------------------------|---|----------------------|
| Test | Name: InquireOpenCloseContract | tChanges | | |
| Test | Area: OpenClose Contract | | | |
| Desc This | ription: layout allows to download the list o | of the Open/Close chan | ges. Data is returned in the NotifyOpenC | loseContractChanges. |
| Com This | ments: layout returns the list of Open/Clos | e changes. | | |
| Prere | equisites | | | |
| The e | The execution of the SubmitOpenCloseContract | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute an InquireOpenCloseCo | ontractChanges | Received NotifyOpenCloseContractC related to the SubmitOpenCloseContra | ctChange |

| Туре | : BCS Gateway | ID #: BCS-032 | Mandatory: Y | Co-ordinated Test: Y | |
|------------------------|--|-------------------------|---|----------------------------------|--|
| Test | Name: SubscribeOpenCloseConti | actChanges | | | |
| Test | Area: OpenClose Contract | | | | |
| Desc This | Description: This layout allows to subscribe for new Open/Close change events. Data is returned in the NotifySubOpenCloseContractChanges. | | | | |
| Com If the chang | ments: teststep ID #: BCS-030 has been ge events. | already executed, the t | est steps list need not to be followed. Thi | is layout returns new Open/Close | |
| Prere | equisites | | | | |
| The e | execution of the SubscribeOpenClo | oseContractChange be | fore the SubmitOpenCloseContract | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the SubscribeOpenClos | eContractChanges | Received NotifySubOpenCloseContractChanges related to the SubmitOpenCloseContract | | |
| 2. | Execute the SubmitOpenCloseC | ontract | | | |

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4.12 ClientCode Contract Change

| Туре | :: BCS Gateway | ID #: BCS-033 | Mandatory: N | Co-ordinated Test: N | |
|---------------------|---|---------------|---|----------------------|--|
| Test | Name: SubmitClientCodeContrac | tChange | | | |
| Test | Area: ClientCode Contract Chang | le | | | |
| Desc This | Description: This layout allows to change the Client Code field of a trade. | | | | |
| Com | ments: | | | | |
| Prer | equisites | | | | |
| The o | The execution of the SubscribeClientCodeContractChange The existence of at least one trade | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitOpenCloseContr | act | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ED | |

| Туре | : BCS Gateway | ID #: BCS-034 | Mandatory: N | Co-ordinated Test: N |
|---|--|-------------------------|---|----------------------|
| Test | Name: InquireClientCodeContract | Change | | |
| Test | Area: ClientCode Contract Chang | e | | |
| Desc This I Notify | ription: ayout allows to download the list c /ClientCodeContractChanges. | of the Client Code chan | ges. Data is returned in the | |
| Com This | ments: layout returns the list of Client Coo | de changes. | | |
| Prere | equisites | | | |
| The execution of the SubmitClientCodeContractChange | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute an InquireClientCodeCo | ntractChange | Received NotifyClientCodeContractC related to the SubmitClientCodeContract | hanges ctChanges |

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| Туре | :: BCS Gateway | ID #: BCS-035 | Mandatory: Y | Co-ordinated Test: N | | |
|-----------------------|---|-------------------------|---|----------------------|--|--|
| Test | Name: SubscribeClientCodeContr | ractChanges | | | | |
| Test | Area: ClientCode Contract Chang | e | | | | |
| Desc This | Description: This layout allows to subscribe for new Client Code change events. Data is returned in the NotifySubOpenCloseContractChanges. | | | | | |
| Com If the This | ments: teststep ID #: BCS-033 has been layout returns new Client Code cha | already executed, the t | est steps list need not to be followed- | | | |
| Prere | equisites | | | | | |
| The e | execution of the SubscribeClientCo | odeContractChanges b | efore the SubmitClientCodeContractChar | nges | | |
| # | Test Steps | | Expected Results | | | |
| 1. | Execute the SubscribeClientCodeContractChanges Received NotifySubClientCodeContractChanges related to the SubmitClientCodeContractChanges | | actChanges related to the | | | |
| 2. | 2. Execute the SubmitClientCodeContractChanges | | | | | |
| 4 13 | | | | | | |

Contract List Split 4.13

| Туре | : BCS Gateway | ID #: BCS-036 | Mandatory: N | Co-ordinated Test: N | |
|---------------------|--|--------------------------|---|----------------------------|--|
| Test | Name: InquireTradeHistory | | | | |
| Test | Area: Contract List Split | | | | |
| Desc This | ription: layout allows to download the list o | of clearing operations d | one on a specific trade. Data is returned | in the NotifyTradeHistory. | |
| Com This | ments: layout returns the list of clearing o | perations done on a sp | ecific trade. | | |
| Prere | equisites | | | | |
| | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute an InquireTradeHistory | | Received NotifyTradeHistory | | |

| Туре | : BCS Gateway | ID #: BCS-037 | Mandatory: N | Co-ordinated Test: Y | |
|--------------|--|---|--|--------------------------------------|--|
| Test | Name: SubmitSplitContract | | | | |
| Test | Area: Contract List Split | | | | |
| Desc | ription: | | | | |
| This split a | layout allows to split a trade into at again until a trade with quantity = 1 | t least 2 new trades (ar is generated. | nd a maximum of 8 new trades). Every tra | ade generated from a split can be | |
| The r | number of new trades to be genera | ated is determined by th | ne number of | | |
| Conti | ractSplitQuantity fields that correct | ly filled. If the ClientCo | de or the ClientInfo are not | | |
| speci | ified, they are inherited from the or | iginal trade (if they are | specified and the related ContractSplitQ | uantity is not, they are discarded). | |
| Com | ments: | | | | |
| Prere | equisites | | | | |
| The e | execution of the SubscribeSplitCor | ntract | | | |
| The e | existence of at least one trade with | Quantity>1 | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitSplitContract | | Received the GKAPI response Market | Reply:GK_REQUEST_ACCEPTED | |
| | | | | | |

| Туре | : BCS Gateway | ID #: BCS-038 | Mandatory: N | Co-ordinated Test: N | |
|-----------------------|--|------------------------|-----------------------------------|----------------------|--|
| Test | Name: InquireSplitContract | | | | |
| Test | Area: Contract List | | | | |
| Desc This the N | ription: layout allows to download the list c lotifyInqSplitContracts. | f the trades generated | from a split. Data is returned in | | |
| Com | ments: | | | | |
| Prere | equisites | | | | |
| The e | The execution of the SubmitSplitContract | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute an InquireSplitContract | | Received NotifyInqSplitContract | | |

| Туре | : BCS Gateway | ID #: BCS-039 | Mandatory: Y | Co-ordinated Test: Y | |
|-----------------------|--|------------------------|---|------------------------------|--|
| Test | Name: SubscribeSplitContracts | | | | |
| Test | Area: Contract List Split | | | | |
| Desc This | Description: This layout allows to subscribe for new trades generated from a split. Data is returned in the NotifySubSplitContracts | | | | |
| Com If the gene | ments: e teststep ID #: BCS-037 has been rated from a split. | already executed, the | test steps list need not to be followed. Th | is layout returns new trades | |
| Prere | equisites | | | | |
| The e | execution of the SubscribeSplitCor | tracts before the Subm | itSplitContract | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the SubscribeSplitContra | acts | Received NotifySubSplitContracts rel SubmitClientCodeContractChanges | ated to the | |
| 2. | Execute the SubmitSplitContract | | | | |

| Туре | : BCS Gateway | ID #: BCS-039a | Mandatory: N | Co-ordinated Test: Y | |
|-------------------------|---|--|--|---|--|
| Test | Name: SubmitSplitContractDelete | | | | |
| Test | Area: Contract List Split | | | | |
| Desc This Notify | Description: This layout allows to cancel all the trades generated from a split. Data is returned in the NotifySplitContracts and NotifySubSplitContracts | | | | |
| Com Notify with (| ments: If the SubscribeContracts /Contracts with ContractState "C" the contractState "T" for the aggregate | is already executed, aff for each of the contract ed contract. | er the SubmitSplitContractDelete the cus s generated by the previous split and an | tomer will receive a additional NotifyContracts | |
| Prere | Prerequisites | | | | |
| Exec | Execution of the test case BCS-037 | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the SubmitSplitContract | Delete | Received the NotifySplitContracts | | |

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4.14 Contracts Aggregation

| Туре | : BCS Gateway | ID #: BCS-039b | Mandatory: N | Co-ordinated Test: Y |
|--|--|--|---|--------------------------------|
| Test | Name: SubmitContractsAggregati | on | | |
| Test | Area: Contracts Aggregation | | | |
| Desc | ription: This layout allows to aggr | egate different contract | s. | |
| Com contr | ments: Price of the aggregated co act will be the sum of the original c | ontract will be the weigh contracts' quantities. | ted average of the original contracts' pric | es. Quantity of the aggregated |
| Prere | equisites | | | |
| Execution of at least 2 contracts on the same instrument, and with identical date, ABI code, side, subaccount and account type | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the SubmitContractsAge | gregation | Received the NotifyContractsAggreg | ation |

| Туре | : BCS Gateway | ID #: BCS-039c | Mandatory: N | Co-ordinated Test: Y |
|-------------------------------------|--|------------------------|---|----------------------|
| Test | Name: InquireContractsAggregation | on | | |
| Test | Area: Contracts Aggregation | | | |
| Desc This | ription: ayout allows to receive the Contra | cts Aggregation execut | ed. | |
| Com | ments: | | | |
| Prere | equisites | | | |
| Execution of the test case BCS-039b | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the InquireContractsAge | pregation | Received the NotifyContractsAggregation | |

| Туре | : BCS Gateway | ID #: BCS-039d | Mandatory: N | Co-ordinated Test: Y | |
|---------------------|--|-----------------------|------------------------------------|----------------------|--|
| Test | Name: SubscribeContractsAggreg | gation | | | |
| Test | Area: Contracts Aggregation | | | | |
| Desc This | ription: ayout allows to receive the Contra | cts Aggregation execu | ted in real-time. | | |
| Com | ments: | | | | |
| Prere | equisites | | | | |
| Exec | Execution of the test case BCS-039b | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute the SubscribeContracts. | Aggregation | Received the NotifySubContractsAge | regation | |

| Туре | : BCS Gateway | ID #: BCS-039e | Mandatory: N | Co-ordinated Test: Y |
|-------------------------------------|---|-----------------|---|----------------------|
| Test | Name: SubmitContractsAggregati | onDelete | | |
| Test | Area: Contracts Aggregation | | | |
| Desc This | Description: This layout allows to cancel a contracts aggregation performed on the current day. | | | |
| Com | ments: | | | |
| Prere | equisites | | | |
| Execution of the test case BCS-039b | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute the SubmitContractsAge | gregationDelete | Received the NotifyContractsAggregation | |

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4.15 Collateral Guarantees

| Туре: | BCS Gateway | ID #: BCS-040 | Mandatory: N | Co-ordinated Test: N | |
|------------------------|---|----------------------|-------------------------------------|----------------------|--|
| Test I | Name: InquireCollateralGuarantee | es | | | |
| Test / | Area: CollateralGuarantees | | | | |
| Desci This | Description: This layout allows to download the list of Collateral Guarantees. Data is returned in the NotifyCollateralGuarantees. | | | | |
| Comr This la | nents: ayout returns the list of Collateral | Guarantees. | | | |
| Prere | quisites | | | | |
| | | | | | |
| # | Test Steps Expected Results | | | | |
| | Execute InquireCollateralGuarar | ntees | Received NotifyCollateralGuarantees | | |

| Туре: | BCS Gateway | ID # : BCS-041 | Mandatory: Y | Co-ordinated Test: N | |
|-------------------------|--|-----------------------|--|----------------------|--|
| Test N | lame: SubscribeCollateralGuarar | ntees | | | |
| Test A | rea: CollateralGuarantees | | | | |
| Descr This la | Description: This layout allows to subscribe for new Collateral Guarantee events. | | | | |
| Comm This la | nents: iyout returns new Collateral Guar | antee events. | | | |
| Prerec | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubscribeCollateralGu | arantees | Received NotifySubCollateralGuarantees | | |
| 2. | Receive the CollateralGuarante | es from CCG | | | |

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4.16 Deposited Guarantees

| Туре: | BCS Gateway | ID #: BCS-042 | Mandatory: N | Co-ordinated Test: N |
|--|---|----------------------|------------------------------------|----------------------|
| Test I | Name: InquireDepositedGuarante | es | | |
| Test / | Area: Deposited Guarantees | | | |
| Descr This la Notify | Description: This layout allows to download the list of Deposited Guarantees. Data is returned in the NotifyDepositedGuarantees | | | |
| Comr This la | nents: ayout returns the list of Deposited | Guarantees. | | |
| Prere | quisites | | | |
| The existence of at least one deposited guarantees | | | | |
| # | Test Steps | | Expected Results | |
| | Execute InquireDepositedGuara | ntees | Received NotifyDepositedGuarantees | 3 |

| Туре: | BCS Gateway | ID #: BCS-043 | Mandatory: Y | Co-ordinated Test: N | |
|---------------------------|---|----------------|--|----------------------|--|
| Test N | lame: SubscribeDepositedGuara | ntees | | | |
| Test A | rea: Deposited Guarantees | | | | |
| Descr i This la | Description: This layout allows to subscribe for new Deposited Guarantee events. | | | | |
| Comm This la | tents: yout returns new Deposited Guar | rantee events. | | | |
| Prerec | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubscribeDepositedGu | uarantees | Received NotifySubDepositedGuarantees related to the SubmitBulkDepositGuarantees | | |
| 2. | Execute SubmitBulkDepositGua | arantees | | | |
| | | | | | |

| Туре: | BCS Gateway | ID #: BCS-044 | Mandatory: N | Co-ordinated Test: N |
|-------------------------|---|---------------|-------------------------------------|---------------------------|
| Test I | Name: SubmitBulkDeposit | | | |
| Test / | Area: Deposited Guarantees | | | |
| Desci This la | Description: This layout allows to modify the allocation type of a Bulk Deposit Guarantee (DepositType = "BD"). | | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The e | xistence of at least one Deposited | d Guarantee | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitBulkDeposit | | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

| Туре: | : BCS Gateway | ID #: BCS-045 | Mandatory: N | Co-ordinated Test: N |
|---|---|------------------------|--|-----------------------|
| Test I | Name: SubmitSubAccountBulkDe | posit | | |
| Test | Area: Deposited Guarantees | | | |
| Desc This la | ription: ayout allows to modify the Sub Ac | count of a Bulk Deposi | it Guarantee (DepositType = "BD"). | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The existence of at least 2 SubAccounts with AccountType= C | | | | |
| # | Test Steps Expected Results | | | |
| 1. | Execute SubmitSubAccountBull | kDeposit Re | eceived the GKAPI response MarketReply | /:GK_REQUEST_ACCEPTED |

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4.17 Early Exercise

| Туре: | BCS Gateway | ID # : BCS-046 | Mandatory: N | Co-ordinated Test: Y |
|---|---|-----------------------|---|----------------------|
| Test I | Name: SubmitEarlyExerciseRequ | est2 | | |
| Test | Area: Early Exercise | | | |
| Desc i This la | Description: This layout allows to send an early exercise request for an option. | | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The execution of the SubscribeEarlyExercises before the SubmitEarlyExerciseRequest2 | | | | |
| # | Test Steps Expected Results | | | |
| 1. | Execute SubmitEarlyExerciseRe | equest2 | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED | |

| Туре: | BCS Gateway | ID #: BCS-047 | Mandatory: N | Co-ordinated Test: N |
|---|--|---------------------|---|----------------------|
| Test I | Name: InquireEarlyExercise | | | |
| Test / | Area: Early Exercise | | | |
| Description: This layout allows to download the list of early exercise requests sent. Data is returned in the NotifyEarlyExercises. | | | | |
| Comr This I | nents: ayout returns the list of early exer | cise requests sent. | | |
| Prere | quisites | | | |
| The execution of the SubmitEarlyExerciseRequest2 | | | | |
| # | # Test Steps Expected Results | | | |
| | Execute the InquireEarlyExercis | e | Received NotifyEarlyExercises related SubmitEarlyExerciseRequest2 | d to the |

| Туре: | BCS Gateway | ID #: BCS-048 | Mandatory: Y | Co-ordinated Test: Y |
|------------------------|--|-----------------------------------|--|--------------------------------|
| Test N | lame: SubscribeEarlyExercises | | | |
| Test A | Area: Early Exercise | | | |
| Descr Receiv | iption: /e the early exercise notifications | via real time data feed | . This layout allows to subscribe for new e | early exercise request events. |
| Comn If the t | nents: eststep ID #: BCS-047 has been | already executed, the t | est steps list need not to be followed | |
| Preree | quisites | | | |
| The ex The ex | xecution of the SubscribeEarlyExecution of the SubscribeEarlyExection postion post | ercises before the Subr sition | nitEarlyExerciseRequest2 | |
| # | Test Steps | | Expected Results | |
| 1. | Execute the SubscribeEarlyExe | rcises | Received NotifySubEarlyExercises re SubmitExByExRequest2 | elated to the |
| 2. | Execute the SubmitEarlyExercis | seRequest2 | | |
| | | | | |

| Type: | BCS Gateway | ID #: BCS-049 | Mandatory: N | Co-ordinated Test: Y |
|--|--------------------------------|---------------|-------------------------------------|-------------------------------|
| Test I | Name: SubmitEarlyExerciseDelet | e | | |
| Test | Area: Early Exercise | | | |
| Description: This layout allows to delete an early exercise request. The RequestKey could be obtained by the NotifyEarlyExercises. | | | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The execution of the SubmitEarlyExerciseRequest2 The existence of at least one position. | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitEarlyExerciseDe | elete | Received the GKAPI response MarketF | ≀eply:GK_REQUEST_ACCEPTED |

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4.18 Exercise By Exception

| Туре | BCS Gateway | ID #: BCS-050 | Mandatory: N | Co-ordinated Test: N |
|--|--|-------------------------|-------------------------------------|--------------------------------------|
| Test | Name: SubmitExByEx Request2 | | | |
| Test | Area: Exercise By Exception | | | |
| Desc This la | r iption: ayout allows to send an exercise b | by exception request fo | r an option. | |
| Comr This t | nents: est has to be executed on one of t | the scheduled expiratio | n days | |
| Prere | quisites | | | |
| The execution of the SubscribeExByEx The existence of at least one expiring position with netting long if in "House", or positions with "long" amount more than 0 if "Client" | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitExByExRequest | 2 | Received the GKAPI response MarketF | <pre>ceply:GK_REQUEST_ACCEPTED</pre> |
| | | | | |

| Туре: | BCS Gateway | ID #: BCS-051 | Mandatory: N | Co-ordinated Test: N | |
|---------------------------------------|--|-------------------------|--------------------------------------|----------------------|--|
| Test N | lame: InquireExByEx | | | | |
| Test A | rea: Exercise By Exception | | | | |
| Descr i This la in the l | Description: This layout allows to download the list of exercise by exception requests sent. Data is returned in the NotifyExByEx. | | | | |
| Comm This la | nents: yout returns the list of exercise b | y exception requests se | ent. | | |
| Prerec | quisites | | | | |
| The ex | The execution of the SubmitExByExRequest2 | | | | |
| # Test Steps Expected Results | | | | | |
| 1. | Execute InquireExByEx | | Received NotifyExByEx related to the | SubmitExByExRequest2 | |

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4.19 Exercise at Expiry

| Туре: | BCS Gateway | ID #: BCS-052 | Mandatory: Y | Co-ordinated Test: Y | |
|-------------------------------|--|-------------------------|---|-----------------------------------|--|
| Test N | lame: SubscribeExByEx | | | | |
| Test A | rea: Exercise By Exception | | | | |
| Descr This la | iption: yout allows to subscribe for new | exercise by exception i | request events. | | |
| Comm If the t except | nents: eststep ID #: BCS-051 has been ion request events. | already executed, the t | est steps list need not to be followed. Thi | is layout returns new exercise by | |
| Prerec | quisites | | | | |
| The ex The ex | The execution of the SubscribeExByEx before the SubmitExByExRequest2 The existence of at least one expiring position with netting long if in "House", or positions with "long" amount grater than 0 if "Client" | | | | |
| # Test Steps Expected Results | | | | | |
| 1. | Execute the SubscribeExByEx | | Received NotifySubExByEx related to | the SubmitExByExRequest2 | |
| 2. | Execute the SubmitExByExReq | uest2 | | | |

| Туре: | BCS Gateway | ID #: BCS-053 | Mandatory: N | Co-ordinated Test: N | |
|---|---|-------------------------|---------------------------------|----------------------|--|
| Test N | lame: InquireExerciseAtExpiry | | | | |
| Test A | rea: Exercise at Expiry | | | | |
| Descr i This la by exc | Description: This layout allows to download the list of the exercises proposed by the Clearing System during the expiration together with the exercise by exception requests sent by the customer. Data is returned in the NotifyExerciseAtExpiry. | | | | |
| Comm This te | nents: est has to be executed on one of t | he scheduled expiration | n days | | |
| Prerec | quisites | | | | |
| The existence of at least one expiring position | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute InquireExerciseAtExpir | у | Received NotifyExerciseAtExpiry | | |

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| : BCS Gateway | Co-ordinated Test: Y | | | |
|---|--|--|--|--|
| Name: SubscribeExerciseAtExpiry | | | | |
| Test Area: Exercise at Expiry | | | | |
| Description: This layout allows to subscribe for new exercise at expiry events. | | | | |
| Comments: This layout returns new exercise at expiry events. | | | | |
| equisites | | | | |
| existence of at least one expiring position | ong" amount grater than 0 if "Client" | | | |
| Test Steps | | | | |
| Execute the SubscribeExerciseAtE | Received NotifySubExerciseAtExpiry related to the SubmitExByExRequest2 | | | |
| Execute the SubmitExByEx Reque | | | | |
| ments: ayout returns new exercise at expiry of quisites existence of at least one expiring posit Test Steps Execute the SubscribeExerciseAtE Execute the SubmitExByEx Reque | ong" amount grater than 0 if "C | | | |

4.20 Assignment

| Туре: | BCS Gateway | ID #: BCS-055 | Mandatory: Y | Co-ordinated Test: Y |
|--|--|--------------------------|-----------------------------------|----------------------|
| Test N | lame: SubscribeAssignmentSent | | | |
| Test A | rea: Assignment | | | |
| Descr This la | Description: This layout allows to subscribe for new assignment events. | | | |
| Comm This la | nents: ayout returns new assignment eve | ents. Assignments will b | e available at the end of the day | |
| Prerec | quisites | | | |
| Borsa creates the scenario in order to let the customer to be assigned | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the SubscribeAssignm | entSent | Received NotifySubAssignmentSent | |

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| Туре: | BCS Gateway | ID #: BCS-056 | Mandatory: N | Co-ordinated Test: N |
|--|---|-------------------------|---|----------------------|
| Test N | lame: InquireAssignment | | | |
| Test A | Area: Assignment | | | |
| Descr This la | iption: ayout allows to download the list o | of assignments received | I. Data is returned in the NotifyAssignme | nts. |
| Comn | nents: | | | |
| Preree | quisites | | | |
| The existence of at least 1 Assignment | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireAssignment | | Received NotifyAssignment | |

4.21 Sub Accounts Transfers

| Туре: | BCS Gateway | ID #: BCS-057 | Mandatory: N | Co-ordinated Test: N |
|---|---|----------------------|-------------------------------------|----------------------|
| Test N | lame: SubmitSubAccountTransfe | ers | | |
| Test A | rea: Sub Accounts Transfers | | | |
| Descr This la | iption: yout allows to transfer a position | between sub accounts | belonging to same account. | |
| Comm | nents: | | | |
| Prerec | quisites | | | |
| The execution of the SubscribeSubAccountTransfers before the SubmitSubAccountTransfers The existence of at least 2 SubAccounts with AccountType=C The existence of at least 1 position with AccountType = C | | | | |
| # | Test Steps | | Expected Results | |
| 1. | SubmitSubAccountTransfers | | Received the GKAPI response MarketF | |

| Туре: | BCS Gateway | ID #: BCS-058 | Mandatory: N | Co-ordinated Test: N | |
|-----------------------------|---|------------------------|--|--------------------------------|--|
| Test N | lame: InquireSubAccountTransfe | ers | | | |
| Test A | rea: Sub Accounts Transfers | | | | |
| Descr This la NotifyS | iption: yout allows to download the posi SubAccountTransfers. | tion transfers between | sub accounts belonging to same account | . Data is returned in the | |
| Comm | nents: | | | | |
| Prerec | quisites | | | | |
| The ex | The execution of the SubmitSubAccountTransfers | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute InquireSubAccountTra | nsfers | Received NotifySubAccountTransfer | s related to the Submit | |

| Туре: | BCS Gateway | ID #: BCS-059 | Mandatory: Y | Co-ordinated Test: N |
|--|--------------------------------|------------------------|---|----------------------|
| Test N | lame: SubscribeSubAccountTrar | sfers | | |
| Test A | rea: Sub Accounts transfers | | | |
| Description: This layout allows to subscribe for new position transfers between sub accounts belonging to same account. Data is returned in the NotifySubSubAccountTransfers. This layout returns new position transfers between sub accounts belonging to same account. Comments: If the teststep ID #: BCS-058 has been already executed, the test steps list need not to be followed. | | | | |
| The ex | ecution of the SubscribeSubAcc | ountTransfers before t | he SubmitSubAccountTransfers | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute the SubscribeSubAcco | ountTransfers | Received NotifySubSubAccountTran SubmitSubAccountTransfers | sfers related to the |
| 2. | Execute the SubmitSubAccount | tTransfers | | |

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| Туре: | : BCS Gateway | ID #: BCS-060 | Mandatory: N | Co-ordinated Test: N | |
|------------------------|---|---------------|------------------------------------|---------------------------|--|
| Test I | Name: SubmitSubAccountParame | eter | | | |
| Test | Area: Sub Accounts List | | | | |
| Desc This la | ription: ayout allows to create a new Sub | Account. | | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| The e | The execution of the SubscribeSubAccountParameters before the SubmitSubAccountParameter | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitSubAccountPara | ameter | Received the GKAPI response Market | Reply:GK_REQUEST_ACCEPTED | |

4.22 Sub Accounts List

| Туре: | BCS Gateway | ID #: BCS-061 | Mandatory: N | Co-ordinated Test: N |
|--|--|----------------|-------------------------------------|---------------------------|
| Test I | Name: SubmitSubAccountParam | eterChange | | |
| Test | Area: Sub Accounts List | | | |
| Desc This la | ription: ayout allows to change an existing | g Sub Account. | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The existence of at least one SubAccount | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitSubAccountPar | ameterChange | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

| Туре: | BCS Gateway | ID #: BCS-062 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------|---|-------------------------|--|----------------------|--|
| Test N | lame: InquireSubAccountParame | eters | | | |
| Test A | Area: Sub Accounts List | | | | |
| Descr This la | iption: ayout allows to download the list o | of available Sub Accour | nts. Data is returned in the NotifySubAcco | ountParameters. | |
| Comm This la | nents: ayout returns the list of available S | Sub Accounts. | | | |
| Prerec | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute InquireSubAccountPar | ameters | Received NotifySubAccountParamete | ers | |

| Туре: | BCS Gateway | ID #: BCS-063 | Mandatory: Y | Co-ordinated Test: N | |
|-----------------------------|--|-------------------------|---|----------------------|--|
| Test N | lame: SubscribeSubAccountPara | ameters | | | |
| Test A | rea: Sub Accounts List | | | | |
| Descr This la NotifyS | Description: This layout allows to subscribe for the creation of new Sub Accounts or for the change of an existing one. Data is returned in the NotifySubSubAccountParameters. | | | | |
| Comm If the t | nents: eststep ID #: BCS-061 has been | already executed, the t | est steps list need not to be followed. | | |
| Prerec | quisites | | | | |
| The ex | ecution of the SubscribeSubAcco | ountParameters before | e the SubmitSubAccountParametersChar | nge | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the SubscribeSubAcco | untParameters | Received NotifySubSubAccountParameters related to the SubmitSubAccountParameters | | |
| 2. | Execute the SubmitSubAccount | Parameters | | | |

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4.23 Sub Accounts ClientCode Link

| Туре: | BCS Gateway | ID #: BCS-064 | Mandatory: N | Co-ordinated Test: N |
|--------------------------------|---|---|--|--------------------------------------|
| Test I | Name: SubmitSubAccountClientC | CodeLink | | |
| Test | Area: Sub Accounts ClientCode L | ink | | |
| Desc This la Subm | ription: ayout allows to create a Sub Acco itClientCodeContractChange to tr | ount / Client Code link. ansfer a trade to a Sub | The Client Code created can be used in t Account belonging to same account. | he |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The e | xecution of the SubscribeSubAcc | ountClientCodeLink be | fore the SubmitSubAccountClientCodeLi | nk |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitSubAccountClie | ntCodeLink | Received the GKAPI response MarketF | <pre>{eply:GK_REQUEST_ACCEPTED</pre> |

| Туре: | BCS Gateway | ID #: BCS-065 | Mandatory: N | Co-ordinated Test: N |
|---|---|---------------------------|---|----------------------------|
| Test N | lame: InquireSubAccountClientC | odeLink | | |
| Test A | rea: Sub Accounts ClientCode L | ink | | |
| Descr This la | iption: yout allows to download the list o | of Sub Account / Client (| Code links. Data is returned in the NotifyS | SubAccountClientCodeLinks. |
| Comm This la | nents: ayout returns the list of Sub Accou | unt / Client Code links. | | |
| Prerec | quisites | | | |
| The existence of at least 1 SubAccountClientCode Link | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireSubAccountClie | entCodeLink | Received NotifySubAccountClientCo | deLink |

| Туре: | BCS Gateway | ID #: BCS-066 | Mandatory: Y | Co-ordinated Test: N |
|-------------------------------------|--|--|---|--------------------------|
| Test N | lame: SubscribeSubAccountClier | ntCodeLink | | |
| Test A | rea: Sub Accounts ClientCode L | ink | | |
| Descr i This la change | i ption: yout allows to subscribe for the c e of an existing one. Data is retur | reation of new Sub Acc ned in the NotifySubSu | count / Client Code links or for the bAccountClientCodeLinks | |
| Comm If the to | eents: eststep ID #: BCS-065 has been | already executed, the t | est steps list need not to be followed. | |
| Prerec | quisites | | | |
| | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute the SubscribeSubAcco | untClientCodeLink | Received NotifySubSubAccountClier SubmitSubAccountClientCodeLink | tCodeLink related to the |
| 2. | Execute the SubmitSubAccount | tClientCodeLink | | |

| Туре: | BCS Gateway | ID #: BCS-067 | Mandatory: N | Co-ordinated Test: N |
|---|--|------------------------|---|----------------------|
| Test I | Name: SubmitSubAccountClientC | CodeLinkChange | | |
| Test | Area: Sub Accounts ClientCode L | ink | | |
| Desc This la | ription: ayout allows to change an existing | g Sub Account / Client | Code link. | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The execution of the SubscribeSubmitSubAccountClientCodeLinkChange The existence of at least 1 SubAccountClientCode Link | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitSubAccountClie | ntCodeLinkChange | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ED |

| Туре: | BCS Gateway | ID #: BCS-068 | Mandatory: N | Co-ordinated Test: N |
|-----------------------------------|--|--|---|------------------------------------|
| Test N | lame: InquireSubAccountClientC | odeLinkChange | | |
| Test A | Area: Sub Accounts Client Code I | _ink | | |
| Descr This la in the | iption: ayout allows to download the list c NotifySubAccountClientCodeLink | of Sub Account / Client Change. | Code link changes sent during the currer | nt business date. Data is returned |
| Comm No key appen | nents: y is needed for a SubAccountClie ded to the existing ones. It's not r | ntCodeLinkChange sin required to replace an e | ce any new record will be existing record. | |
| Prerec | quisites | | | |
| The ex | The execution of the SubmitSubAccountClientCodeLinkChange | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireSubAccountClie | entCodeLinkChange | Received NotifySubAccountClientCo SubmitSubAccountClientCodeLink | deLinkChange related to the |

| Туре: | BCS Gateway | ID #: BCS-069 | Mandatory: Y | Co-ordinated Test: N | |
|-----------------------------------|--|-------------------------|---|--|--|
| Test N | lame: SubscribeSubAccountClier | ntCodeLinkChange | | | |
| Test A | Area: Sub Accounts Client Code I | ink | | | |
| Descr This la the No | Description: This layout allows to subscribe for new Sub Account / Client Code link changes sent during the current business date. Data is returned in the NotifySubSubAccountClientCodeLinkChange. | | | | |
| Comm If the t | nents: eststep ID #: BCS-068 has been | already executed, the t | est steps list need not to be followed. | | |
| Prerec | quisites | | | | |
| The ex | Recution of the SubscribeSubAcc | ountClientCodeLinkCha | ange before the SubmitSubAccountClien | tCodeLinkChange | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the SubscribeSubAccoun | tClientCodeLinkChange | Received NotifySubSubAccountClier SubmitSubAccountClientCodeLinkChar | ntCodeLinkChange related to the nge | |
| 2. | Execute the SubmitSubAccountCl | ientCodeLinkChange | | | |

| Туре: | BCS Gateway | ID #: BCS-070 | Mandatory: N | Co-ordinated Test: N | |
|----------------------------|---|-----------------------|-------------------------------------|---------------------------|--|
| Test N | lame: SubmitSubAccountClientC | odeLinkDelete | | | |
| Test A | rea: Sub Accounts Client Code I | _ink | | | |
| Descr This la on the | iption: yout allows to delete any change current business date. | on an existing Sub Ac | count / Client Code link requested | | |
| Comn | nents: | | | | |
| Preree | quisites | | | | |
| The e | The existence of at least 1 SubAccountClientCode Link | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitSubAccountClie | entCodeLinkDelete | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED | |

| Туре | : BCS Gateway | ID #: BCS-071 | Mandatory: N | Co-ordinated Test: N | |
|---------------------|--|-----------------------|-------------------------------------|---------------------------|--|
| Test | Name: SubmitDeleteSubAccount | ClientCodeLinkChange | | | |
| Test | Test Area: Sub Accounts Client Code Link | | | | |
| Desc This | Description: This layout allows to delete any change on an existing Sub Account / Client Code link requested on the current business date | | | | |
| Com | nents: | | | | |
| Prere | quisites | | | | |
| The e | execution of the SubmitSubAccour | ntClientCodeLinkChang | ge | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitDeleteSubAccountClient | CodeLinkChange | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED | |

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| Туре | BCS Gateway | ID #: BCS-071 | Mandatory: N | Co-ordinated Test: N |
|------------------------|---|-------------------------|---|---|
| Test | Name: SubmitDeleteSubAccount | ClientCodeLinkChange | | |
| Test | Area: Sub Accounts Client Code | Link | | |
| Desc This la | r iption: ayout allows to delete any change | e on an existing Sub Ac | count / Client Code link requested on the | e current business date |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The e | xecution of the SubmitSubAccour | ntClientCodeLinkChang | je | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitDeleteSubAccountClient | CodeLinkChange | Received the GKAPI response MarketF | <pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre></pre> |

4.24 Give Out

| Туре | BCS Gateway | ID #: BCS-072 | Mandatory: N | Co-ordinated Test: N | |
|-----------------------------------|---|--|--|---|--|
| Test | Name: SubmitGiveOutParameter | | | | |
| Test | Area: Give Out | | | | |
| Desc This I Auton receiv | ription: ayout allows to create a new Give natic Give-Up to another clearing /er member. | Out. The Give Out coo member. The Descripti | de created can be used in the SubmitClie on Code field has to be the same that is s | ntCodeContractChange to send an set-up in the Take Up code of the | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| The e | The execution of the SubscribeGiveOutParameter | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitGiveOutParame | ter | Received the GKAPI response MarketF | | |

| Туре: | BCS Gateway | ID #: BCS-073 | Mandatory: N | Co-ordinated Test: N | |
|------------------------|---|----------------------|-------------------------------------|----------------------|--|
| Test I | Name: SubmitGiveOutParameter | Change | | | |
| Test | Area: Give Out | | | | |
| Desc This la | r iption: ayout allows to change an already | / existing Give Out. | | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| The e | The existence of at least one Give-Out | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitGiveOutParame | terChange | Received the GKAPI response MarketF | | |

| Туре: | BCS Gateway | ID #: BCS-074 | Mandatory: N | Co-ordinated Test: N |
|--------------------------------------|--|---------------|-----------------------------------|----------------------|
| Test N | lame: InquireGiveOutParameter | Change | | |
| Test A | rea: Give Out | | | |
| Descr i This la Notify(| Description: This layout allows to download the list of Give Out codes. Data is returned in the NotifyGiveOutParameters. | | | |
| Comm This la | tents: yout returns the list of Give Out c | odes. | | |
| Prerec | quisites | | | |
| The ex | The existence of at least one Give-Out | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireGiveOutParame | eterChange | Received NotifyGiveOutParameterCh | ange |

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| Туре: | BCS Gateway | ID #: BCS-075 | Mandatory: Y | Co-ordinated Test: N |
|-----------------------------|---|-------------------------|---|------------------------------|
| Test N | lame: SubscribeGiveOutParamet | ters | | |
| Test A | rea: Give Out | | | |
| Descr This la NotifyS | iption: yout allows to subscribe for the c SubGiveOutParameters. | reation of new Give Ou | It codes or for the change of an existing c | one. Data is returned in the |
| Comm If the t | eststep ID #: BCS-073 has been | already executed, the t | est steps list need not to be followed. | |
| Prerec | quisites | | | |
| The ex | ecution of the SubscribeGiveOut | Parameters before the | SubmitGiveOutParameters | |
| # | Test Steps | | Expected Results | |
| 1. | Execute the SubscribeGiveOutParameters Received NotifySubGiveOutParameters related to the SubmitGiveOutParameters | | ers related to the | |
| 2. | Execute the SubmitGiveOutPar | ameters | | |

4.25 TakeUp

| Туре: | BCS Gateway | ID #: BCS-076 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------------------|--|---------------|-------------------------------------|---------------------------|--|
| Test I | Name: SubmitTakeUpParameter | | | | |
| Test / | Area: TakeUp | | | | |
| Desci This la accep code o | Description: This layout allows to create a new Take Up. The Take Up code needs to be created in order accept an Automatic Give-Up from antoher clearing member. The Description Code field has to be the same that is set-up in the Give Out code of the deliver member. | | | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| The e | The execution of the SubscribeTakeUpParameter | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitTakeUpParamet | er | Received the GKAPI response MarketR | Reply:GK_REQUEST_ACCEPTED | |

| Туре: | : BCS Gateway | ID #: BCS-077 | Mandatory: N | Co-ordinated Test: N |
|------------------------|---|---------------------|-------------------------------------|---------------------------|
| Test I | Name: SubmitTakeUpParameter | Change | | |
| Test | Area: TakeUp | | | |
| Desc This la | ription: ayout allows to change an already | y existing Take Up. | | |
| Comr | ments: | | | |
| Prere | equisites | | | |
| The e | existence of at least one takeUp | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitTakeUpParame | terChange | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

| Туре: | BCS Gateway | ID #: BCS-078 | Mandatory: N | Co-ordinated Test: N |
|--------------------------------------|---|-------------------------|---|----------------------|
| Test N | lame: InquireTakeUpParameters | | | |
| Test A | Area: TakeUp | | | |
| Descr This la | iption: ayout allows for the download of t | he list of Take Up code | s. Data is returned in the NotifyTakeUpPa | arameters. |
| Comn | nents: | | | |
| Preree | quisites | | | |
| The existence of at least one takeUp | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireTakeUpParame | ters | Received NotifyTakeUpParameters | |

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| Туре: | BCS Gateway | ID #: BCS-079 | Mandatory: Y | Co-ordinated Test: N |
|------------------------------------|---|-------------------------|--|-----------------------------|
| Test N | lame: SubscribeTakeUpParamet | ers | | |
| Test A | rea: TakeUp | | | |
| Descr This la Notify∃ | iption: yout allows to subscribe for the c FakeUpParameters. | reation of new Take Up | o codes or for the change of an existing o | ne. Data is returned in the |
| Comm If the t | nents: eststep ID #: BCS-078 has been | already executed, the t | est steps list need not to be followed. | |
| Prerec | quisites | | | |
| The ex | ecution of the SubscribeTakeUp | Parameters before the | SubmitTakeUpParameters | |
| # | Test Steps | | Expected Results | |
| 1. | Execute the Subscribe SubscribeTakeUpParameters Execute the Submit SubscribeT | akeUpParameters | Received NotifySubTakeUpParameters related to the SubmitGiveOutParameters | |
| 2. | | | | |

4.26 Report

| Туре: | BCS Gateway | ID #: BCS-080 | Mandatory: Y | Co-ordinated Test: N |
|--|--|-----------------------------|--|----------------------|
| Test N | lame: SubscribeReport | | | |
| Test A | rea: Report | | | |
| Descr i This la | iption: yout allows an alert when a repor | rt is available. Data is re | eturned in the NotifyReport. | |
| Comm This la | nents: yout returns the information of a | specific report as soon | as it becomes available for the download | Ι. |
| Prerec | quisites | | | |
| Borsa creates the scenario in order to get report intraday | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubscribeReport | | Received NotifyReport related to the n | lew report |

| Туре: | BCS Gateway | ID #: BCS-081 | Mandatory: N | Co-ordinated Test: N | |
|---------------------------|---|--|---|--------------------------------|--|
| Test N | lame: InquireZipReportData | | | | |
| Test A | Area: Report | | | | |
| Descr This la | iption: ayout allows to download a specif | ic report from the syste | m. Data is returned in the NotifyZipRepor | tData. | |
| Comm This la An ext | nents: ayout returns the report requested rernal unzip library instead of the | l in the InquireZipRepo GK_UnzipBinaryData is | rtData. Records are separated by \r\n; the separated by \r\n; the | e last records ends with \r∖n. | |
| Prerec | quisites | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute InquireZipReportData | | Received NotifyZipReportData | | |

| Туре: | BCS Gateway | ID #: BCS-082 | Mandatory: N | Co-ordinated Test: N |
|---|--|--|---|--|
| Test N | lame: SubmitAbortInquireZipRep | oortData | | |
| Test A | Area: Report | | | |
| Descr This la could | iption: ayout allows to abort an InquireZi be obtained by the transactional | oReportData previsouly response of the Inquire | v sent in the case the download is not yet ZipReportData. | finished. The RequestKey code |
| Comn In the numbe Inquire | nents: "Specification" field of the transa er ("RequestKey") of the request eZipReportData will be received | ctional response of the will be returned to the u | InquireZipReportData, in addition to the iser. This number will be generated by th | ack, also the indentification e server, as soon as an |
| Prere | quisites | | | |
| The execution of the InquireZipReportData The InquireZipReportData has not to be completed | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitAbortInquireZip | ReportData | Received the GKAPI response Market | Reply:GK_REQUEST_ACCEPTED |

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| Туре: | BCS Gateway | ID #: BCS-083 | Mandatory: N | Co-ordinated Test: N |
|--------------------------------------|---|----------------------------|--|------------------------------|
| Test N | lame: InquireReportSent | | | |
| Test A | Area: Report | | | |
| Descr This la | iption: ayout allows to download the list c | of available reports for t | he specified business date. Data is returr | ned in the NotifyReportSent. |
| Comn This la | nents: ayout returns the list of available r | eports for the specified | business date. | |
| Preree | quisites | | | |
| The existence of at least one Report | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireReportSent | | Received NotifyReportSent | |

4.27 Risk Management

4.27.1 StandardPortfolio

| Туре: | BCS Gateway | ID #: BCS-084 | Mandatory: N | Co-ordinated Test: N |
|--|--|--------------------------|---|---------------------------------|
| Test I | Name: SubmitStandardPortfolioP | arameter | | |
| Test | Area: StandardPortfolio | | | |
| Desc This la What | r iption: ayout allows to create a new Stan If functionalities. | dard Portfolio. A Portfo | lio is a group of positions that can be use | ed for the Margin Limit and the |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The execution of the SubscribeStandardPortfolioParameters before the SubmitStandardPortfolioParameters | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute SubmitStandardPortfoli | ioParameter | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

| Туре: | BCS Gateway | ID #: BCS-085 | Mandatory: N | Co-ordinated Test: N |
|---|--|-------------------------|---|----------------------|
| Test N | lame: InquireStandardPortfolioPa | arameters | | |
| Test A | Area: StandardPortfolio | | | |
| Descr This la | iption: ayout allows to download the list o | of Standard Portfolios. | Data is returned in the NotifyStandardPor | tfolioParameters. |
| Comn This la | n ents: ayout returns the list of Standard I | Portfolios. | | |
| Preree | quisites | | | |
| The existence of at least one StandardPortfolio | | | | |
| # | Test Steps | | Expected Results | |
| 1. | Execute InquireStandardPortfol | ioParameter | Received NotifyStandardPortfolioPar | ameter |

| Туре: | BCS Gateway | ID #: BCS-086 | Mandatory: Y | Co-ordinated Test: N |
|-----------------------------|--|-------------------------|---|---------------------------------|
| Test N | lame: SubscribeStandardPortfoli | oParameters | | |
| Test A | rea: StandardPortfolio | | | |
| Descr This la NotifyS | iption: yout allows to subscribe for the c SubStandardPortfolioParameters. | reation of new Standar | d Portfolios or for the change of an existi | ng one. Data is returned in the |
| Comm If the t | nents: eststep ID #: BCS-085 has been | already executed, the t | est steps list need not to be followed. | |
| Prerec | quisites | | | |
| The ex | ecution of the SubscribeStandar | dPortfolioParameters b | efore the SubmitStandardPortfolioParam | eter |
| # | Test Steps | | Expected Results | |
| 1. | Execute the SubscribeStandard | PortfolioParameters | Received NotifySubStandardPortfolioParameters related to the SubmitStandardPortfolioParameter | |
| 2. | Execute the SubmitStandardPo | rtfolioParameter | | |

| Туре | : BCS Gateway | ID #: BCS-087 | Mandatory: N | Co-ordinated Test: N | |
|--------------------------------|---|-------------------------|---|------------------------------------|--|
| Test | Name: SubmitStandardPortfolioP | arameterChange | | | |
| Test | Area: StandardPortfolio | | | | |
| Desc This I prima | ription: ayout allows to change an existing ry key of the Standard Portfolio. | g Standard Portfolio. M | arketId, PortfolioName and AbiCode can | ∩ot be changed since they form the | |
| Com | nents: | | | | |
| Prere | quisites | | | | |
| The e | The existence of at least one StandardPortfolio | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitStandardPortfol | ioParameterChange | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ED | |

| Туре: | BCS Gateway | ID #: BCS-088 | Mandatory: N | Co-ordinated Test: N |
|---|--|---------------------|---|----------------------|
| Test I | Name: SubmitStandardPortfolioP | arameterDelete | | |
| Test | Area: StandardPortfolio | | | |
| Desc This la | r iption: ayout allows to delete an existing | Standard Portfolio. | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The existence of at least one StandardPortfolio | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitStandardPortfol | oParameterChange | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED | |

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4.27.2 CustomPortfolio

| Туре: | BCS Gateway | ID #: BCS-089 | Mandatory: N | Co-ordinated Test: N | |
|------------------------------------|--|------------------------|--|----------------------|--|
| Test I | Name: SubmitCustomPortfolioPa | rameter | | | |
| Test / | Area: CustomPortfolio | | | | |
| Desci This la If func | Description: This layout allows to create a new Custom Portfolio. A Portfolio is a group of positions that can be used for the Margin Limit and the What If functionalities. | | | | |
| Comr | nents: | | | | |
| Prere | quisites | | | | |
| The e | xecution of the SubscribeCustom | PortfolioParameter bef | ore the SubmitCustomPortfolioParameter | | |
| # | Test Steps | Expected Results | | | |
| 1. | Execute SubmitCustomPortfolioParamet | er | Received the GKAPI response MarketF | | |
| | | | | | |

| Туре: | BCS Gateway | ID #: BCS-090 | Mandatory: N | Co-ordinated Test: N |
|---|--|---------------|-------------------------------------|----------------------|
| Test N | lame: InquireCustomPortfolioPar | ameter | | |
| Test A | rea: CustomPortfolio | | | |
| Descr This la | Description: This layout allows to download the list of Custom Portfolios. Data is returned in the NotifyCustomPortfolioParameters. | | | |
| Comm This la | nents: ayout returns the list of Custom Po | ortfolios. | | |
| Prerequisites | | | | |
| The existence of at least one StandardPortfolio | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute InquireStandardPortfol | ioParameter | Received NotifyStandardPortfolioPar | ameter |

| Туре: | BCS Gateway | ID # : BCS-091 | Mandatory: Y | Co-ordinated Test: N | | |
|-----------------------------|--|-------------------------|--|----------------------|--|--|
| Test N | lame: SubscribeCustomPortfoliol | Parameters | | | | |
| Test A | rea: CustomPortfolio | | | | | |
| Descr This la NotifyS | Description: This layout allows to subscribe for the creation of new Custom Portfolios or for the change of an existing one. Data is returned in the NotifySubCustomPortfolioParameters. | | | | | |
| Comm If the t | nents: eststep ID #: BCS-090 has been | already executed, the t | est steps list need not to be followed. | | | |
| Prerec | quisites | | | | | |
| The ex | ecution of the SubscribeCustom | PortfolioParameters be | fore the SubmitCustomPortfolioParamete | rs | | |
| # | Test Steps | | Expected Results | | | |
| 1. | Execute the SubscribeCustomF | PortfolioParameters | Received NotifySubCustomPortfolioParameters related to the SubscribeCustomPortfolioParameters | | | |
| 2. | Execute the SubmitCustomPort | folioParameters | | | | |

| : BCS Gateway | ID #: BCS-092 | Mandatory: N | Co-ordinated Test: N | |
|---|---|--|---|--|
| Name: SubmitCustomPortfolioPa | rameterChange | | | |
| Area: CustomPortfolio | | | | |
| Description: This layout allows to change an existing Custom Portfolio. PortfolioName and AbiCode cannot be changed since they form the primary key of the Custom Portfolio. | | | | |
| ments: | | | | |
| quisites | | | | |
| existence of at least one Custom F | Portfolio | | | |
| # Test Steps Expected Results | | | | |
| Execute SubmitCustomPortfolio | cute SubmitCustomPortfolioParameterChange Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED | | | |
| | BCS Gateway Name: SubmitCustomPortfolioPar Area: CustomPortfolio ription: ayout allows to change an existing anged since they form the primary ments: equisites existence of at least one Custom F Test Steps Execute SubmitCustomPortfolio | BCS Gateway ID #: BCS-092 Name: SubmitCustomPortfolioParameterChange Area: CustomPortfolio ription: ayout allows to change an existing Custom Portfolio. Por anged since they form the primary key of the Custom Po ments: requisites existence of at least one Custom Portfolio Test Steps Execute SubmitCustomPortfolioParameterChange | BCS Gateway ID #: BCS-092 Mandatory: N Name: SubmitCustomPortfolioParameterChange Area: CustomPortfolio ription: ayout allows to change an existing Custom Portfolio. PortfolioName and AbiCode cannot anged since they form the primary key of the Custom Portfolio. ments: rquisites rxistence of at least one Custom Portfolio xistence of at least one Custom Portfolio Test Steps Execute SubmitCustomPortfolioParameterChange Received the GKAPI response Marketf | |

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| Туре: | BCS Gateway | ID #: BCS-093 | Mandatory: N | Co-ordinated Test: N | |
|--|--|-----------------|-------------------------------------|---------------------------|--|
| Test I | Name: SubmitCustomPortfolioPa | rameterDelete | | | |
| Test | Area: CustomPortfolio | | | | |
| Desc This la | Description: This layout allows to delete an existing Custom Portfolio. | | | | |
| Prere | quisites | | | | |
| The existence of at least one Custom Portfolio | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitCustomPortfolio | ParameterDelete | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED | |

4.27.3 Trade Limit

| Туре: | BCS Gateway | ID #: BCS-094 | Mandatory: N | Co-ordinated Test: N | |
|---|--|------------------------|---|----------------------|--|
| Test I | Name: SubmitTradeLimitParamet | er | | | |
| Test | Area: Trade Limit | | | | |
| Desci This Ia For C Strike filter u Comr | Description: This layout allows to create a new Trade Limit. For Cash markets only the ProductGroup field is needed. For Derivatives markets, also the ProductType, PutCall, ExpirationDate, StrikePrice fields could be specified to define a more refined subset of instruments. It's possible to increase the level of precision of the filter until reaching the level of the single instrument (tradable series). Comments: Prerequisites | | | | |
| The e | xecution of the SubscribeTradeLi | mitParameters before t | he SubmitTradeLimitParameters | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitTradeLimitParameter | | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ËD | |

| Туре: | BCS Gateway | ID #: BCS-095 | Mandatory: N | Co-ordinated Test: N | |
|---|---|--------------------------|--|----------------------|--|
| Test N | lame: InquireTradeLimitParamete | ers | | | |
| Test A | Area: Trade Limit | | | | |
| Descr This la | iption: ayout allows to download the list o | of Trade Limits. Data is | returned in the NotifyTradeLimitParamete | ərs. | |
| Comm This la | nents: ayout returns the list of Trade Lim | its. | | | |
| Prerec | Prerequisites | | | | |
| The existence of at least one trade limit | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute InquireTradeLimitPara | ameters | Received NotifyTradeLimitParameter | S | |

| Туре: | BCS Gateway | ID #: BCS-096 | Mandatory: Y | Co-ordinated Test: N | |
|--|--------------------------------|---------------|--|----------------------|--|
| Test N | lame: SubscribeTradeLimitParan | neters | | | |
| Test A | rea: Trade Limit | | | | |
| Description: This layout allows to subscribe for the creation of new Trade Limits or for the change of an existing one. Data is returned in the NotifySubTradeLimitParameters. Comments: If the teststep ID #: BCS-095 has been already executed, the test steps list need not to be followed. | | | | | |
| Prerec | quisites | | | | |
| | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute the SubscribeTradeLin | nitParameters | Received NotifySubTradeLimitParam SubscribeTradeLimitParameters | eters related to the | |
| 2. | Execute the SubmitTradeLimitF | Parameter | | | |

| Туре: | BCS Gateway | ID #: BCS-097 | Mandatory: Y | Co-ordinated Test: N | | |
|-------------------------|---|--|--|----------------------|--|--|
| Test N | lame: SubscribeTradeLimitAlarm | | | | | |
| Test A | Area: Trade Limit | | | | | |
| Descr This la | iption: ayout allows to subscribe for new | Trade Limit Alarms. Da | ita is returned in the NotifySubTradeLimit | Alarms. | | |
| Comm | nents: | | | | | |
| Prerec | quisites | | | | | |
| The ex | kistence of at least one Trade Lim | it | | | | |
| # | Test Steps | | Expected Results | | | |
| 1. | 1. Execute the SubscribeTradeLimitAlarm Received NotifySubTradeLimitAlarm | | | | | |
| 2. | Execute a trade in order to over thresholds defined in one of the | come one of the existing TradeLimit | | | | |

| Туре | : BCS Gateway | ID #: BCS-098 | Mandatory: N | Co-ordinated Test: N | |
|-------------------------|---|---|---|-------------------------------|--|
| Test | Name: SubmitTradeLimitParamet | erChange | | | |
| Test | Area: Trade Limit | | | | |
| Desc This I canno | ription: ayout allows to change an existing ot be changed since they form the | g Trade Limit. Marketld primary key of the Tra | , TradeLimitName and AbiCode de Limit. | | |
| Com | nents: | | | | |
| Prere | quisites | | | | |
| The e | The existence of at least one trade limit | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitTradeLimitPara | neterChange | Received the GKAPI response MarketF | ≀eply:GK_REQUEST_ACCEPTED | |

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| Туре | BCS Gateway | ID #: BCS-99 | Mandatory: N | Co-ordinated Test: N |
|---|--|--------------|-------------------------------------|---------------------------|
| Test | Name: SubmitTradeLimitParamet | erDelete | | |
| Test | Area: Trade Limit | | | |
| Desc This la | ription: ayout allows to delete an existing | Trade Limit. | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The existence of at least one trade limit | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitTradeLimitPara | neterDelete | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

4.27.4 Position Limit

| Туре | : BCS Gateway | ID #: BCS-100 | Mandatory: N | Co-ordinated Test: N | |
|--|---|---------------|-------------------------------------|---------------------------|--|
| Test | Name: SubmitPositionLimitParam | neter | | | |
| Test | Area: Position Limit | | | | |
| Desc This I For C Strike until r | Description: This layout allows to create a new Position Limit. For Cash markets only the ProductGroup field is needed. For Derivatives markets, also the ProductType, PutCall, ExpirationDate, StrikePrice fields could be specified to define a specific subset of instruments. It's possible to increase the level of precision of the filter until reaching the level of the single instrument (tradable series). Comments: | | | | |
| Prere | quisites | | | | |
| The e | The execution of the SubscribePositionLimitParameter before the SubmitPositionLimitParameter | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute SubmitPositionLimitParameter | | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED | |

| Туре: | BCS Gateway | ID #: BCS-101 | Mandatory: N | Co-ordinated Test: N | |
|--|---|--------------------------|--|----------------------|--|
| Test N | lame: InquirePositionLimitParam | eters | | | |
| Test A | Area: Position Limit | | | | |
| Descr This la | iption: ayout allows to download the list o | of Position Limits. Data | is returned in the NotifyPositionLimitPara | meters. | |
| Comm This la | Comments: This layout returns the list of Position Limits. | | | | |
| Prerec | Prerequisites | | | | |
| The existence of at least one position limit | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute the InquirePositionLin | hitParameters | Received NotifyPositionLimitParame | ters | |

| Туре: | BCS Gateway | ID #: BCS-102 | Mandatory: Y | Co-ordinated Test: N | |
|-----------------------------|--|-------------------------|--|-----------------------------|--|
| Test N | lame: SubscribePositionLimitPar | ameters | | | |
| Test A | Area: Position Limit | | | | |
| Descr This la Notifys | iption: ayout allows to subscribe for the c SubPositionLimitParameters. | reation of new Position | Limits or for the change of an existing or | ne. Data is returned in the | |
| Comm If the t | nents: eststep ID #: BCS-101 has been | already executed, the t | est steps list need not to be followed. | | |
| Prerec | quisites | | | | |
| | | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute the SubscribePosition | imitParameters | Received NotifySubPositionLimitPara SubscribePositionLimitParameters | ameters related to the | |
| 2. | Execute the SubmitPositionLim | itParameter | | | |

| Туре: | BCS Gateway | ID #: BCS-103 | Mandatory: Y | Co-ordinated Test: N | |
|-------------------------|--|--------------------------|------------------------------------|----------------------|--|
| Test N | lame: SubscribePositionLimitAla | m | | | |
| Test A | Test Area: Position Limit | | | | |
| Descr This la | Description: This layout allows to subscribe for new Position Limit Alarms. Data is returned in the NotifySubPositionLimitAlarms. | | | | |
| Comm | nents: | | | | |
| Prerec | quisites | | | | |
| The ex | kistence of at least one Position L | imit | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the SubscribePositionL | imitAlarms | Received NotifySubPositionLimitAla | rm | |
| 2. | Execute a trade in order to over thresholds defined in one of the PositionLimit | come one of the existing | | | |

| Туре: | BCS Gateway | ID #: BCS-104 | Mandatory: N | Co-ordinated Test: N |
|--|--|----------------------|-------------------------------------|---------------------------|
| Test I | Name: SubmitPositionLimitParam | eterChange | | |
| Test / | Area: Position Limit | | | |
| Desci This la | ription: ayout allows to change an existing | g Position Limit. | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The existence of at least one position limit | | | | |
| # | t Test Steps Expected Results | | | |
| 1. | Execute SubmitPositionLimitPar | rameterChange | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

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| Туре | BCS Gateway | ID #: BCS-105 | Mandatory: N | Co-ordinated Test: N |
|---|--------------------------------|---------------|-------------------------------------|---------------------------|
| Test | Name: SubmitPositionLimitParam | eterDelete | | |
| Test | Area: Position Limit | | | |
| Description: This layout allows to delete an existing Position Limit. Comments: | | | | |
| Prere | quisites | | | |
| The existence of at least one position limit | | | | |
| # | # Test Steps Expected Results | | | |
| 1. | Execute SubmitPositionLimitPa | rameterDelete | Received the GKAPI response MarketF | Reply:GK_REQUEST_ACCEPTED |

4.27.5 Margin Limit

| Туре: | BCS Gateway | ID #: BCS-106 | Mandatory: N | Co-ordinated Test: N |
|-------------------------------|---|---------------|-------------------------------------|-------------------------------|
| Test I | Name: SubmitMarginLimitParame | eter | | |
| Test / | Area: Margin Limit | | | |
| Desci This la | r iption: ayout allows to create a new Març | gin Limit. | | |
| Comr | nents: | | | |
| Prere | quisites | | | |
| The e The e | The execution of the SubscribeMarginLimitParameter before the SubmitMarginLimitParameter The existence of at least one Custom/Standard Portfolio | | | |
| # Test Steps Expected Results | | | | |
| 1. | Execute SubmitMarginLimitParameter | | Received the GKAPI response MarketF | ≀eply:GK_REQUEST_ACCEPTED |

| Туре: | BCS Gateway | ID #: BCS-107 | Mandatory: N | Co-ordinated Test: N | |
|--|---|---------------------------|--|----------------------|--|
| Test N | lame: InquireMarginLimitParame | ters | | | |
| Test A | Area: Margin Limit | | | | |
| Descr This la | iption: ayout allows to download the list o | of Margin Limits. Data is | s returned in the NotifyMarginLimitParam | eters. | |
| Comm This la | nents: ayout returns the list of Margin Lin | nits. | | | |
| Prerec | Prerequisites | | | | |
| The existence of at least one margin limit | | | | | |
| # | Test Steps Expected Results | | | | |
| 1. | Execute the InquireMarginLimi | tParameters | Received NotifyMarginLimitParamete | rsN | |

| Туре: | BCS Gateway | ID #: BCS-108 | Mandatory: Y | Co-ordinated Test: N |
|---|--|---|---|----------------------|
| Test N | lame: SubscribeMarginLimitPara | meters | | |
| Test A | rea: Margin Limit | | | |
| Descr This la existin | Description: This layout allows to subscribe for the creation of new Margin Limits or for the change of an existing one. Data is returned in the NotifySubMarginLimitParameters. | | | |
| Comm If the t | eststep ID #: BCS-107 has been | already executed, the t | est steps list need not to be followed. | |
| Prerec | quisites | | | |
| The ex | sistence of at least one Custom/S | tandard Portfolio | | |
| # | Test Steps | | Expected Results | |
| 1. Execute the SubscribeMarginLimitParameters Rec | | Received NotifySubMarginLimitParame SubscribeMarginLimitParameters | ters related to the | |
| 2. | Execute the SubmitMarginLimit | Parameter | | |

| Туре: | BCS Gateway | ID #: BCS-109 | Mandatory: Y | Co-ordinated Test: N |
|-------------------------|---|---|---|----------------------|
| Test N | lame: SubscribeMarginLimitAlarr | n | | |
| Test A | Area: Margin Limit | | | |
| Descr This la | iption: ayout allows to subscribe for new | Margin Limit Alarms. D | ata is returned in the NotifySubMarginLin | nitAlarms. |
| Comm | nents: | | | |
| Prerec | quisites | | | |
| The ex | kistence of at least one Margin Lir | nit | | |
| # | Test Steps | | Expected Results | |
| 1. | 1. Execute the SubscribeMarginLimitAlarms Received NotifySubMarginimitAlarm | | | |
| 2. | Execute a trade in order to over thresholds defined in one of the | come one of the existing MarginLimit | | |

| Туре | : BCS Gateway | ID #: BCS-110 | Mandatory: N | Co-ordinated Test: N | | |
|-------------------------|--|----------------------|---|----------------------|--|--|
| Test | Name: SubmitMarginLimitParame | eterChange | | | | |
| Test | Area: Margin Limit | | | | | |
| Desc This I prima | Description: This layout allows to change an existing Margin Limit. MarketId, MarginLimitName and AbiCode cannot be changed since they form the primary key of the Margin Limit. | | | | | |
| Prere | Prerequisites | | | | | |
| The e | The existence of at least one margin limit | | | | | |
| # | # Test Steps Expected Results | | | | | |
| 1. | Execute SubmitMarginLimitPara | ameterChange | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ËD | | |

| Туре | BCS Gateway | ID #: BCS-111 | Mandatory: N | Co-ordinated Test: N | |
|------------------------|--|----------------------|---|----------------------|--|
| Test | Name: SubmitMarginLimitParame | eterDelete | | | |
| Test | Area: Margin Limit | | | | |
| Desc This la | Description: This layout allows to delete an existing Margin Limit. | | | | |
| Comr | nents: | | | | |
| Prere | Prerequisites | | | | |
| The e | The existence of at least one margin limit | | | | |
| # | # Test Steps Expected Results | | | | |
| 1. | Execute SubmitMarginLimitPara | ameterDelete | Received the GKAPI response MarketReply:GK_REQUEST_ACCEPT | ËD | |

| Туре: | BCS Gateway | ID #: BCS-112 | Mandatory: N | Co-ordinated Test: N | | |
|---------------------------|---|---------------|-----------------------|----------------------|--|--|
| Test N | lame: InquireWhatIf | | | | | |
| Test A | Area: Margin Limit | | | | | |
| Descr This la user. | Description: This layout allows to ask the system to perform a margin calculation on an existing portfolio plus a set of delta positions specified by the user. The margin value is returned in the NotifyWhatIf | | | | | |
| Comn | Comments: | | | | | |
| Preree | Prerequisites | | | | | |
| The ex | The existence of at least one position | | | | | |
| # | Test Steps | | Expected Results | | | |
| 1. | Execute the InquireWhatIf | | Received NotifyWhatIf | | | |

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4.28 Stop Button

| Туре: | : BCS Gateway | ID #: BCS-113 | Mandatory: Y | Co-ordinated Test: N | | |
|---------------------------------|---|---------------|------------------------------|----------------------|--|--|
| Test I | Name: SubscribeFirmStatus | | | | | |
| Test | Area: Stop Button | | | | | |
| Desc This la Syste | Description: This layout allows to subscribe for the status changes of a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System. Data is returned in the NotifySubFirmStatus. | | | | | |
| Comr | Comments: | | | | | |
| Prere | Prerequisites | | | | | |
| | | | | | | |
| # | Test Steps | | Expected Results | | | |
| 1. | Execute the SubscribeFirmSta | tus | Received NotifySubFirmStatus | | | |

| Туре: | BCS Gateway | ID #: BCS-114 | Mandatory: N | Co-ordinated Test: N | | |
|-----------------------------------|---|----------------------|---------------------------|----------------------|--|--|
| Test N | Name: InquireFirmStatus | | | | | |
| Test A | Area: Stop Button | | | | | |
| Descr This la Syster | Description: This layout allows to download the current status of a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System. Data is returned in the NotifyFirmStatus. | | | | | |
| Com | nents: | | | | | |
| Prere | Prerequisites | | | | | |
| | | | | | | |
| # | Test Steps Expected Results | | | | | |
| 1. | Execute the InquireFirmStatus | | Received NotifyFirmStatus | | | |

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| Туре: | BCS Gateway | ID #: BCS-115 | Mandatory: N | Co-ordinated Test: Y | | |
|-----------------------------------|--|---------------|------------------------------|----------------------|--|--|
| Test I | Name: SubmitChangeFirmStatus | 3 | | | | |
| Test / | Area: Stop Button | | | | | |
| Desci This la Marke Comr | Description: This layout allows to suspend a trading firm (corresponding to a BCS Clearing Member) in the SOLA Trading System on the selected Market and to inactivate all its active orders on that market. Comments: Prerequisites | | | | | |
| Execu | Execute the SubscribeFirmStatus | | | | | |
| # | Test Steps Expected Results | | | | | |
| 1. | Execute the SubmitChangeFirr | nStatus | Received NotifySubFirmStatus | | | |

4.29 Service Market Status

The new API libraries will allow customers to handle the status of each single clearing component such as (i.e.Clearing Data Manager, Report Manager).

In particular, customers willing to implement the aforementioned solution will have to execute a Subscribe.System.ServiceMarketStatus and handle the related Notify.System.ServiceMarketStatus.

The new functionality is reported in the BCS API Programmer's Guide (par. 10) available at the following link:

http://www.borsaitaliana.it/borsaitaliana/gestione-mercati/bcs-bitclearingstation/bcs.htm

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| Туре: | BCS Gateway | ID #: BCS-116 | Mandatory: Y | Co-ordinated Test: N | | |
|------------------------|---|----------------------|------------------------------------|----------------------|--|--|
| Test I | Name: Subscribe.System.Servic | eMarketStatus | | | | |
| Test | Area: Market Status | | | | | |
| Desc This la | Description: This layout allows to request the service market connection status. | | | | | |
| Comr | nents: | | | | | |
| Prere | Prerequisites | | | | | |
| | | | | | | |
| # | Test Steps Expected Results | | | | | |
| 1. | Execute the Subscribe.System | .ServiceMarketStatus | Received Notify.System.ServiceMark | etStatus | | |

4.30 Clearing Messages

| Туре: | : BCS Gateway | ID #: BCS-117 | Mandatory: N | Co-ordinated Test: Y | |
|------------------------|--|---------------|---------------------------------|----------------------|--|
| Test I | Name: SubscribeClearingMess | ages | | | |
| Test | Area: Clearing Messages | | | | |
| Desc This la | Description: This layout allows to receive the clearing messages. | | | | |
| Comr The c | Comments: The clearing message is generated upon request in CDS. | | | | |
| Prerequisites | | | | | |
| | | | | | |
| # | Test Steps Expected Results | | | | |
| 1. | Execute the SubscribeClearin | gMessages | Received NotifyClearingMessages | | |

| Туре | : BCS Gateway | ID #: BCS-118 | Mandatory: N | Co-ordinated Test: Y | |
|-----------------------|--|-----------------------|-----------------------------------|----------------------|--|
| Test | Name: InquireClearingMessages | Sent | | | |
| Test | Area: Clearing Messages | | | | |
| Desc This l | ription: ayout allows to receive clearing r | messages sent by CC&C | during the day. | | |
| Com The c | nents: learing message is generated up | oon request in CDS. | | | |
| Prerequisites | | | | | |
| | | | | | |
| # | Test Steps | | Expected Results | | |
| 1. | Execute the InquireClearingM | lessagesSent | Received NotifyClearingMessagesSe | nt | |

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