Guide to BCS API Certification

Manual

Issue 3.0 – July 2017

Borsa Italiana

Contents

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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/gestione-mercati/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 (Market-access@borsaitaliana.it) 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)

- 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: Market-access@borsaitaliana.it

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 market-access@borsaitaliana.it 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

Type: BCS Gateway	ID #: BCS-001	Mandatory: N	Co-ordinated Test: N
Test Name: InquireMarkets			
Test Area: Market List			
Description: This layout allows to download the list of available markets. Data is returned in the NotifyMarkets.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
	Inquire for list of markets	Received **NotifyMarkets** Display list of available markets for the firm

4.2 Classes

Type: BCS Gateway	ID #: BCS-002	Mandatory: N	Co-ordinated Test: N
Test Name: InquireClasses			
Test Area: Classes List			
Description: This layout allows to download the list of available classes. Data is returned in the NotifyClasses.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
	Send a InquireClasses	Received **NotifyClasses** Display correctly all the instrument classes.

Type: BCS Gateway	ID #: BCS-003	Mandatory: N	Co-ordinated Test: N
Test Name: InquireZipClasses			
Test Area: Classes List			
Description: This layout allows to download the list of available classes. In NotifyZipClasses records are separated by \n; the last records ends with \n.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
	Send a InquireZipClasses	Received **NotifyZipClasses** Display correctly all the instrument classes.

4.3 Clearing Members

Type: BCS Gateway	ID #: BCS-004	Mandatory: N	Co-ordinated Test: N
Test Name: InquireClearingMemberCodes			
Test Area: ClearingMember List			
Description: This layout allows the download of the list of the clearing members. Data is returned in the NotifyClearingMemberCodes.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
	Send a InquireClearingMemberCodes	Received **NotifyClearingMemberCodes** Display a list of all clearing members for all the markets

4.4 Non Clearing Members

Type: BCS Gateway	ID #: BCS-005	Mandatory: N	Co-ordinated Test: N
Test Name: InquireNonClearingMemberCodes			
Test Area: NonClearingMember List			
Description: This layout allows to download the list of own non clearing members. Data is returned in the NotifyNonClearingMemberCodes.			
Comments: On markets where the user is a NCM, the list will show the only NCM. If the user is NCM on all the markets, the list will show the only NCM.			
Prerequisites			

#	Test Steps	Expected Results
	Send a InquireNonClearingMemberCodes	Received **NotifyNonClearingMemberCodes** Display a list of all the non clearing members of the GCM user.

4.5 Series

Type: BCS Gateway	ID #: BCS-006	Mandatory: N	Co-ordinated Test: N
Test Name: InquireSeries			
Test Area: Series List			
Description: This layout allows to download the list of the tradable series. Data is returned in the NotifySeries.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
	Send a InquireSeries	Received **NotifySeries** Display correctly all the tradable series

Type: BCS Gateway	ID #: BCS-007	Mandatory: N	Co-ordinated Test: N
Test Name: InquireZipSeries			
Test Area: Series List			
Description: This layout allows to download the list of the tradable series. Data is returned in the NotifyZipSeries.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
	Send a InquireZipSeries	Received **NotifyZipSeries** Display correctly all the tradable series

Type: BCS Gateway	ID #: BCS-008	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeSeries			
Test Area: Series List			
Description: Receive the series notifications via real time data feed.			
Comments: Borsa will create the new intraday series after the Subscribe Series has been executed by the customer.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute SubscribeSeries	Received **NotifySubSeries** related to the new series
2.	Receive the IntradaySeries from CCG	

4.6   Positions

Type: BCS Gateway	ID #: BCS-009	Mandatory: N	Co-ordinated Test: N
Test Name: InquirePositions			
Test Area: Position List			
Description: Display the list of all positions. This layout allows the download of the list of own positions. Data is returned in the NotifyPositions.			
Comments: This layout returns the list of own positions.			
Prerequisites			
The existence of, at least, one trade.			

#	Test Steps	Expected Results
1.	Execute an InquirePositions	Received **NotifyPositions** Display all existent positions.

Type: BCS Gateway	ID #: BCS-010	Mandatory: N	Co-ordinated Test: N
Test Name: InquireZipPositions			
Test Area: Position List			
Description: Display the list of all positions. This layout allows the download of the list of own positions. Data is returned in the NotifyZipPositions			
Comments: This layout returns the list of own positions. In NotifyZipPositions records are separated by \n; the last records ends with \n.			
Prerequisites			
The existence of, at least, one trade.			

#	Test Steps	Expected Results
1.	Execute an InquireZipPositions	Received **NotifyZipPositions** Display all existent positions.

4.7   Position Rectification

Type: BCS Gateway	ID #: BCS-011	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribePositions			
Test Area: Position List			
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 returns new positions events.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute SubscribePositions	Received **NotifySubPositions** related to the SubmitRectifications
2.	Execute SubmitRectifications	

Type: BCS Gateway	ID #: BCS-012	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitGrossPositionsRectification			
Test Area: Position Rectifications			
Description: This layout allows to send a position rectification request.			
Comments:			
Prerequisites			
The execution of the SubscribeRectifications The existence of at least one position with account type "client"			

#	Test Steps	Expected Results
1.	Execute SubmitGrossPositionsRectification	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	**ID #:** BCS-013	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: InquireRectifications			
Test Area: Position Rectifications			
Description: Display the list of all rectifications. This layout allows to download the list of own position rectifications. Data is returned in the NotifyRectifications.			
Comments: This layout returns the list of position rectifications.			
Prerequisites			
The execution of the SubmitGrossPositionRectification			

#	Test Steps	Expected Results
1.	Execute InquireRectifications	Received **NotifyRectifications** related to the SubmitRectifications

Type: BCS Gateway	**ID #:** BCS-014	**Mandatory: Y**	**Co-ordinated Test:** N
Test Name: SubscribeRectifications			
Test Area: Position Rectifications			
Description: Receive the rectify notifications via real time data feed. This layout allows to subscribe for new position rectifications events. Data is returned in the NotifySubRectifications. This layout returns new position rectifications events.			
Comments: If the teststep ID #: BCS-012 has been already executed, the test steps list need not to be followed.			
Prerequisites			
The execution of the SubscribeRectifications before the SubmitGrossPositionRectification			

#	Test Steps	Expected Results
1.	Execute the SubscribeRectifications	Received **NotifySubRectifications** related to the SubmitGrossPositionRectification
2.	Execute the SubmitGrossPositionRectification	

4.8 Position Transfer

Type: BCS Gateway	ID #: BCS-015	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitTransferPositionRequest			
Test Area: Position Transfer			
Description: This layout allows to send a position transfer request.			
Comments:			
Prerequisites			
The execution of the SubscribePositionTransfers The existence of at least one position			

#	Test Steps	Expected Results
1.	SubmitTransferPositionRequest to Borsa Italiana	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-016	Mandatory: N	Co-ordinated Test: N
Test Name: InquirePositionsTransfer			
Test Area: Position Transfer			
Description: This layout allows to download the list of position transfers. Data is returned in the NotifyPositionTransfers.			
Comments: This layout returns the list of position transfers.			
Prerequisites			
The execution of the SubmitTransferPositionRequest			

#	Test Steps	Expected Results
1.	Execute the InquirePositionsTransfer	Received **NotifyPositionTransfers** related to the SubmitTransferPositionRequest

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Type: BCS Gateway	ID #: BCS-017	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribePositionsTransfer			
Test Area: Position Transfer			
Description: Receive the position transfer notifications via real time data feed. This layout allows to subscribe for new position transfer events. Data is returned in the NotifySubPositionTransfers. This layout returns new position transfer events.			
Comments: If the teststep ID #: BCS-015 has been already executed, the test steps list need not to be followed.			
Prerequisites			
The existence of at least one position; The execution of the SubscribePositionTransfers before the SubmitTransferPositionRequest			

#	Test Steps	Expected Results
1.	Execute the SubscribePositionsTransfer	Received **NotifySubPositionTransfers** related to the SubmitTransferPositionRequest
2.	Execute the SubmitTransferPositionRequest	

Type: BCS Gateway	ID #: BCS-018	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitTransferPositionConfirm			
Test Area: Position Transfer			
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.			
Comments:			
Prerequisites			
The execution of the SubmitTransferPositionRequest, from Borsa Italiana, member 95000, CED 8081			

#	Test Steps	Expected Results
1.	SubmitTransferPositionConfirm for the position from Borsa Italiana, member 95000, CED 8081	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-019	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitTransferPositionDelete			
Test Area: Position Transfer			
Description: This layout allows to cancel a position transfer request which has not been confirmed yet by the counterparty. The RequestKey code could be obtained by the NotifyPositionTransfers. Only pending transfers, i.e. in state H (holding), can be removed. The function can be executed only in the same day when the position transfer has been requested.			
Comments:			
Prerequisites			
The existence of at least one position; The execution of the SubmitTransferPositionRequest to Borsa Italiana, member 9500, CED 8081 The PositionTransferRequest has not been accepted yet by the Receiver Member Borsa Italiana			

#	Test Steps	Expected Results
1.	SubmitTransferPositionDelete for the position transferred to Borsa Italiana, member 95000, CED 8081	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.9   Contract List

Type: BCS Gateway	ID #: BCS-020	Mandatory: N	Co-ordinated Test: N
Test Name: InquireContracts			
Test Area: Contract List			
Description: Display the list of all Contracts. This layout allows to download the list of own trades. Data is returned in the NotifyContracts.			
Comments:			
Prerequisites			
The existence of, at least, one trade.			

#	Test Steps	Expected Results
1.	Execute an InquireContracts	Received **NotifyContracts** Display all existent contracts.

Type: BCS Gateway	ID #: BCS-021	Mandatory: N	Co-ordinated Test: N
Test Name: InquireZipContracts			
Test Area: Contract List			
Description: Display the list of all executed contracts. This layout allows to download the list of own trades. Data is returned in the NotifyZipContracts			
Comments:			
Prerequisites			
The existence of, at least, one trade.			

#	Test Steps	Expected Results
1.	Execute an InquireZipContracts	Received **NotifyZipContracts** Display all existent contracts.

Type: BCS Gateway	ID #: BCS-022	Mandatory: N	Co-ordinated Test: N
Test Name: InquireContractsByTime			
Test Area: Contract List			
Description: Display the list of all Contracts in a specific time range. This layout allows to download the list of own trades and be used only in the current business day. Data is returned in the NotifyContractsByTime			
Comments: This layout returns the list of own trades.			
Prerequisites			
The existence of, at least, one trade in the time range specified			

#	Test Steps	Expected Results
1.	Execute an InquireContractsByTime	Received **NotifyContractsByTime** Display all existent contracts in a specific time range.

Type: BCS Gateway	**ID #:** BCS-023	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: InquireZipContractsByTime			
Test Area: Contract List			
Description:			
Display the list of all Contracts in a specific time range. This layout allows to download the list of own trades and be used only in the current business day. Data is returned in the NotifyZipContractsByTime.			
Comments:			
This layout returns the list of own trades. In NotifyZipContracts records are separated by \n; the last records ends with \n.			
Prerequisites			
The existence of, at least, one trade in the time range specified			

#	Test Steps	Expected Results
1.	Execute an InquireZipContractsByTime	Received **NotifyZipContractsByTime** Display all existent contracts in a specific time range.

Type: 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			

#	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

4.10   Contract Transfer

Type: BCS Gateway	ID #: BCS-025	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitTransferContractRequest			
Test Area: Contract Transfer			
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 execution of the SubscribeContracts The existence of at least one trade			

#	Test Steps	Expected Results
1.	Execute SubmitTransferContractRequest to Borsa Italiana	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-026	Mandatory: N	Co-ordinated Test: N
Test Name: InquireContractsTransfers			
Test Area: Contract Transfer			
Description: Display the list of all Contracts Transferred.			
Comments:			
Prerequisites			
The existence of, at least, one trade. The execution of the SubmitTransferContractRequest			

#	Test Steps	Expected Results
1.	Execute an InquireContractsTransfers	Received **NotifyContractsTransfers** Display all contracts transferred.

Type: BCS Gateway	**ID #:** BCS-027	**Mandatory: Y**	**Co-ordinated Test:** Y
Test Name: SubscribeContractsTransfers			
Test Area: Contract Transfer			
Description: Receive the contracts transfer notifications via real time data feed.This layout allows to subscribe for new trade transfer events. Data is returned in the NotifySubContractTransfers.			
Comments: If the teststep ID #: BCS-025 has been already executed, the test steps list need not to be followed This layout returns new trade transfer events.			
Prerequisites			
The execution of the SubscribeContractsTransfers before the SubmitTransferContractRequest			

#	Test Steps	Expected Results
1.	Execute the SubscribeContractsTransfers	Received **NotifySubContractTransfers** related to the SubmitTransferContractRequest
2.	Execute the SubmitTransferContractRequest	

Type: BCS Gateway	**ID #:** BCS-028	**Mandatory: N**	**Co-ordinated Test:** Y
Test Name: SubmitTransferContractConfirm			
Test Area: Contract Transfer			
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.			
Comments:			
Prerequisites			
The execution of the SubmitTransferContractRequest from Borsa Italiana, member 95000, CED 8081			

#	Test Steps	Expected Results
1.	Execute SubmitTransferContractConfirm on trade transferred from Borsa Italiana, member 95000, CED 8081	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-029	**Mandatory: N**	**Co-ordinated Test:** Y
Test Name: SubmitTransferContractDelete			
Test Area: Contract Transfer			
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.			
Comments:			
Prerequisites			
The execution of the SubmitTransferContractRequest			

#	**Test Steps**	**Expected Results**
1.	Execute SubmitTransferContractDelete	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.11   OpenClose Contract

Type: BCS Gateway	**ID #:** BCS-030	**Mandatory: N**	**Co-ordinated Test:** Y
Test Name: SubmitOpenCloseContract			
Test Area: OpenClose Contract			
Description: This layout allows to change the Open/Close flag for a trade on a client account.			
Comments:			
Prerequisites			
The execution of the SubscribeOpenCloseContracts The existence of trades on Buy and Sell with the same quantity			

#	**Test Steps**	**Expected Results**
1.	Execute SubmitOpenCloseContract	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-031	Mandatory: N	Co-ordinated Test: N

Test Name: InquireOpenCloseContractChanges

Test Area: OpenClose Contract

Description:
This layout allows to download the list of the Open/Close changes. Data is returned in the NotifyOpenCloseContractChanges.

Comments:
This layout returns the list of Open/Close changes.

Prerequisites
The execution of the SubmitOpenCloseContract

#	Test Steps	Expected Results
1.	Execute an InquireOpenCloseContractChanges	Received **NotifyOpenCloseContractChanges** related to the SubmitOpenCloseContractChange

Type: BCS Gateway	ID #: BCS-032	Mandatory: Y	Co-ordinated Test: Y

Test Name: SubscribeOpenCloseContractChanges

Test Area: OpenClose Contract

Description:
This layout allows to subscribe for new Open/Close change events. Data is returned in the NotifySubOpenCloseContractChanges.

Comments:
If the teststep ID #: BCS-030 has been already executed, the test steps list need not to be followed. This layout returns new Open/Close change events.

Prerequisites
The execution of the SubscribeOpenCloseContractChange before the SubmitOpenCloseContract

#	Test Steps	Expected Results
1.	Execute the SubscribeOpenCloseContractChanges	Received **NotifySubOpenCloseContractChanges** related to the SubmitOpenCloseContract
2.	Execute the SubmitOpenCloseContract	

4.12   ClientCode Contract Change

Type: BCS Gateway	ID #: BCS-033	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitClientCodeContractChange			
Test Area: ClientCode Contract Change			
Description: This layout allows to change the Client Code field of a trade.			
Comments:			
Prerequisites			
The execution of the SubscribeClientCodeContractChange The existence of at least one trade			

#	Test Steps	Expected Results	
1.	Execute SubmitOpenCloseContract	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED	

Type: BCS Gateway	ID #: BCS-034	Mandatory: N	Co-ordinated Test: N
Test Name: InquireClientCodeContractChange			
Test Area: ClientCode Contract Change			
Description: This layout allows to download the list of the Client Code changes. Data is returned in the NotifyClientCodeContractChanges.			
Comments: This layout returns the list of Client Code changes.			
Prerequisites			
The execution of the SubmitClientCodeContractChange			

#	Test Steps	Expected Results	
1.	Execute an InquireClientCodeContractChange	Received **NotifyClientCodeContractChanges** related to the SubmitClientCodeContractChanges	

Type: BCS Gateway	ID #: BCS-035	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribeClientCodeContractChanges

Test Area: ClientCode Contract Change

Description:

This layout allows to subscribe for new Client Code change events. Data is returned in the NotifySubOpenCloseContractChanges.

Comments:

If the teststep ID #: BCS-033 has been already executed, the test steps list need not to be followed-

This layout returns new Client Code change events

Prerequisites

The execution of the SubscribeClientCodeContractChanges before the SubmitClientCodeContractChanges

#	Test Steps	Expected Results
1.	Execute the SubscribeClientCodeContractChanges	Received **NotifySubClientCodeContractChanges** related to the SubmitClientCodeContractChanges
2.	Execute the SubmitClientCodeContractChanges	

4.13   Contract List Split

Type: BCS Gateway	ID #: BCS-036	Mandatory: N	Co-ordinated Test: N

Test Name: InquireTradeHistory

Test Area: Contract List Split

Description:

This layout allows to download the list of clearing operations done on a specific trade. Data is returned in the NotifyTradeHistory.

Comments:

 This layout returns the list of clearing operations done on a specific trade.

Prerequisites

#	Test Steps	Expected Results
1.	Execute an InquireTradeHistory	Received **NotifyTradeHistory**

Type: BCS Gateway	**ID #:** BCS-037	**Mandatory: N**	**Co-ordinated Test:** Y
Test Name: SubmitSplitContract			
Test Area: Contract List Split			
Description: This layout allows to split a trade into at least 2 new trades (and a maximum of 8 new trades). Every trade generated from a split can be split again until a trade with quantity = 1 is generated. The number of new trades to be generated is determined by the number of ContractSplitQuantity fields that correctly filled. If the ClientCode or the ClientInfo are not specified, they are inherited from the original trade (if they are specified and the related ContractSplitQuantity is not, they are discarded).			
Comments:			
Prerequisites			
The execution of the SubscribeSplitContract The existence of at least one trade with Quantity>1			

#	Test Steps	Expected Results
1.	Execute SubmitSplitContract	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	**ID #:** BCS-038	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: InquireSplitContract			
Test Area: Contract List			
Description: This layout allows to download the list of the trades generated from a split. Data is returned in the NotifyInqSplitContracts.			
Comments:			
Prerequisites			
The execution of the SubmitSplitContract			

#	Test Steps	Expected Results
1.	Execute an InquireSplitContract	Received **NotifyInqSplitContract**

Type: BCS Gateway	ID #: BCS-039	Mandatory: Y	Co-ordinated Test: Y

Test Name: SubscribeSplitContracts

Test Area: Contract List Split

Description:
This layout allows to subscribe for new trades generated from a split. Data is returned in the NotifySubSplitContracts

Comments:
If the teststep ID #: BCS-037 has been already executed, the test steps list need not to be followed. This layout returns new trades generated from a split.

Prerequisites
The execution of the SubscribeSplitContracts before the SubmitSplitContract

#	Test Steps	Expected Results
1.	Execute the SubscribeSplitContracts	Received **NotifySubSplitContracts** related to the SubmitClientCodeContractChanges
2.	Execute the SubmitSplitContract	

Type: BCS Gateway	ID #: BCS-039a	Mandatory: N	Co-ordinated Test: Y

Test Name: SubmitSplitContractDelete

Test Area: Contract List Split

Description:
This layout allows to cancel all the trades generated from a split. Data is returned in the NotifySplitContracts and NotifySubSplitContracts

Comments: If the SubscribeContracts is already executed, after the SubmitSplitContractDelete the customer will receive a NotifyContracts with ContractState "C" for each of the contracts generated by the previous split and an additional NotifyContracts with ContractState "T" for the aggregated contract.

Prerequisites
Execution of the test case BCS-037

#	Test Steps	Expected Results
1.	Execute the SubmitSplitContractDelete	Received the **NotifySplitContracts**

4.14   Contracts Aggregation

Type: BCS Gateway	ID #: BCS-039b	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitContractsAggregation			
Test Area: Contracts Aggregation			
Description: This layout allows to aggregate different contracts.			
Comments: Price of the aggregated contract will be the weighted average of the original contracts' prices. Quantity of the aggregated contract will be the sum of the original contracts' quantities.			
Prerequisites			
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 SubmitContractsAggregation	Received the **NotifyContractsAggregation**

Type: BCS Gateway	ID #: BCS-039c	Mandatory: N	Co-ordinated Test: Y
Test Name: InquireContractsAggregation			
Test Area: Contracts Aggregation			
Description: This layout allows to receive the Contracts Aggregation executed.			
Comments:			
Prerequisites			
Execution of the test case BCS-039b			

#	Test Steps	Expected Results
1.	Execute the InquireContractsAggregation	Received the **NotifyContractsAggregation**

Type: BCS Gateway	ID #: BCS-039d	Mandatory: N	Co-ordinated Test: Y
Test Name: SubscribeContractsAggregation			
Test Area: Contracts Aggregation			
Description: This layout allows to receive the Contracts Aggregation executed in real-time.			
Comments:			
Prerequisites			
Execution of the test case BCS-039b			

#	Test Steps	Expected Results
1.	Execute the SubscribeContractsAggregation	Received the **NotifySubContractsAggregation**

Type: BCS Gateway	ID #: BCS-039e	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitContractsAggregationDelete			
Test Area: Contracts Aggregation			
Description: This layout allows to cancel a contracts aggregation performed on the current day.			
Comments:			
Prerequisites			
Execution of the test case BCS-039b			

#	Test Steps	Expected Results
1.	Execute the SubmitContractsAggregationDelete	Received the **NotifyContractsAggregation**

4.15   Collateral Guarantees

Type: BCS Gateway	ID #: BCS-040	Mandatory: N	Co-ordinated Test: N
Test Name: InquireCollateralGuarantees			
Test Area: CollateralGuarantees			
Description: This layout allows to download the list of Collateral Guarantees. Data is returned in the NotifyCollateralGuarantees.			
Comments: This layout returns the list of Collateral Guarantees.			
Prerequisites			

#	Test Steps	Expected Results	
	Execute InquireCollateralGuarantees	Received **NotifyCollateralGuarantees**	

Type: BCS Gateway	ID #: BCS-041	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeCollateralGuarantees			
Test Area: CollateralGuarantees			
Description: This layout allows to subscribe for new Collateral Guarantee events.			
Comments: This layout returns new Collateral Guarantee events.			
Prerequisites			

#	Test Steps	Expected Results	
1.	Execute SubscribeCollateralGuarantees	Received **NotifySubCollateralGuarantees**	
2.	Receive the CollateralGuarantees from CCG		

4.16   Deposited Guarantees

Type: BCS Gateway	ID #: BCS-042	Mandatory: N	Co-ordinated Test: N
Test Name: InquireDepositedGuarantees			
Test Area: Deposited Guarantees			
Description: This layout allows to download the list of Deposited Guarantees. Data is returned in the NotifyDepositedGuarantees			
Comments: This layout returns the list of Deposited Guarantees.			
Prerequisites			
The existence of at least one deposited guarantees			

#	Test Steps	Expected Results
	Execute InquireDepositedGuarantees	Received **NotifyDepositedGuarantees**

Type: BCS Gateway	ID #: BCS-043	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeDepositedGuarantees			
Test Area: Deposited Guarantees			
Description: This layout allows to subscribe for new Deposited Guarantee events.			
Comments: This layout returns new Deposited Guarantee events.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute SubscribeDepositedGuarantees	Received **NotifySubDepositedGuarantees** related to the SubmitBulkDepositGuarantees
2.	Execute SubmitBulkDepositGuarantees	

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Type: BCS Gateway	**ID #:** BCS-044	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: SubmitBulkDeposit			
Test Area: Deposited Guarantees			
Description: This layout allows to modify the allocation type of a Bulk Deposit Guarantee (DepositType = "BD").			
Comments:			
Prerequisites			
The existence of at least one Deposited Guarantee			

#	Test Steps	Expected Results
1.	Execute SubmitBulkDeposit	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	**ID #:** BCS-045	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: SubmitSubAccountBulkDeposit			
Test Area: Deposited Guarantees			
Description: This layout allows to modify the Sub Account of a Bulk Deposit Guarantee (DepositType = "BD").			
Comments:			
Prerequisites			
The existence of at least 2 SubAccounts with AccountType= C			

#	Test Steps	Expected Results
1.	Execute SubmitSubAccountBulkDeposit	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.17 Early Exercise

Type: BCS Gateway		ID #: BCS-046	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitEarlyExerciseRequest2				
Test Area: Early Exercise				
Description: This layout allows to send an early exercise request for an option.				
Comments:				
Prerequisites				
The execution of the SubscribeEarlyExercises before the SubmitEarlyExerciseRequest2				
#	**Test Steps**		**Expected Results**	
1.	Execute SubmitEarlyExerciseRequest2		Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED	

Type: BCS Gateway		ID #: BCS-047	Mandatory: N	Co-ordinated Test: N
Test 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.				
Comments: This layout returns the list of early exercise requests sent.				
Prerequisites				
The execution of the SubmitEarlyExerciseRequest2				
#	**Test Steps**		**Expected Results**	
	Execute the InquireEarlyExercise		Received **NotifyEarlyExercises** related to the SubmitEarlyExerciseRequest2	

Type: BCS Gateway	ID #: BCS-048	Mandatory: Y	Co-ordinated Test: Y

Test Name: SubscribeEarlyExercises

Test Area: Early Exercise

Description:

Receive the early exercise notifications via real time data feed. This layout allows to subscribe for new early exercise request events.

Comments:

If the teststep ID #: BCS-047 has been already executed, the test steps list need not to be followed

Prerequisites

The execution of the SubscribeEarlyExercises before the SubmitEarlyExerciseRequest2

The existence of at least one option position

#	Test Steps	Expected Results
1.	Execute the SubscribeEarlyExercises	Received **NotifySubEarlyExercises** related to the SubmitExByExRequest2
2.	Execute the SubmitEarlyExerciseRequest2	

Type: BCS Gateway	ID #: BCS-049	Mandatory: N	Co-ordinated Test: Y

Test Name: SubmitEarlyExerciseDelete

Test Area: Early Exercise

Description:

This layout allows to delete an early exercise request. The RequestKey could be obtained by

the NotifyEarlyExercises.

Comments:

Prerequisites

The execution of the SubmitEarlyExerciseRequest2

The existence of at least one position.

#	Test Steps	Expected Results
1.	Execute SubmitEarlyExerciseDelete	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.18 Exercise By Exception

Type: BCS Gateway	ID #: BCS-050	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitExByEx Request2			
Test Area: Exercise By Exception			
Description: This layout allows to send an exercise by exception request for an option.			
Comments: This test has to be executed on one of the scheduled expiration days			
Prerequisites			
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 SubmitExByExRequest2	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-051	Mandatory: N	Co-ordinated Test: N
Test Name: InquireExByEx			
Test Area: Exercise By Exception			
Description: This layout allows to download the list of exercise by exception requests sent. Data is returned in the NotifyExByEx.			
Comments: This layout returns the list of exercise by exception requests sent.			
Prerequisites			
The execution of the SubmitExByExRequest2			

#	Test Steps	Expected Results
1.	Execute InquireExByEx	Received **NotifyExByEx** related to the SubmitExByExRequest2

4.19   Exercise at Expiry

Type: BCS Gateway	ID #: BCS-052	Mandatory: Y	Co-ordinated Test: Y

Test Name: SubscribeExByEx

Test Area: Exercise By Exception

Description:

This layout allows to subscribe for new exercise by exception request events.

Comments:

If the teststep ID #: BCS-051 has been already executed, the test steps list need not to be followed. This layout returns new exercise by exception request events.

Prerequisites

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 SubmitExByExRequest2	

Type: BCS Gateway	ID #: BCS-053	Mandatory: N	Co-ordinated Test: N

Test Name: InquireExerciseAtExpiry

Test Area: Exercise at Expiry

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.

Comments:

This test has to be executed on one of the scheduled expiration days

Prerequisites

The existence of at least one expiring position

#	Test Steps	Expected Results
1.	Execute InquireExerciseAtExpiry	Received **NotifyExerciseAtExpiry**

Type: BCS Gateway	**ID #:** BCS-054	**Mandatory:** Y	**Co-ordinated Test:** Y
Test 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.			
Prerequisites			
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 SubscribeExerciseAtExpiry	Received **NotifySubExerciseAtExpiry** related to the SubmitExByExRequest2
2.	Execute the SubmitExByEx Request2	

4.20 Assignment

Type: BCS Gateway	**ID #:** BCS-055	**Mandatory:** Y	**Co-ordinated Test:** Y
Test Name: SubscribeAssignmentSent			
Test Area: Assignment			
Description: This layout allows to subscribe for new assignment events.			
Comments: This layout returns new assignment events. Assignments will be available at the end of the day			
Prerequisites			
Borsa creates the scenario in order to let the customer to be assigned			

#	Test Steps	Expected Results
1.	Execute the SubscribeAssignmentSent	Received **NotifySubAssignmentSent**

Type: BCS Gateway	ID #: BCS-056	Mandatory: N	Co-ordinated Test: N
Test Name: InquireAssignment			
Test Area: Assignment			
Description: This layout allows to download the list of assignments received. Data is returned in the NotifyAssignments.			
Comments:			
Prerequisites			
The existence of at least 1 Assignment			

#	Test Steps	Expected Results
1.	Execute InquireAssignment	Received NotifyAssignment

4.21   Sub Accounts Transfers

Type: BCS Gateway	ID #: BCS-057	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitSubAccountTransfers			
Test Area: Sub Accounts Transfers			
Description: This layout allows to transfer a position between sub accounts belonging to same account.			
Comments:			
Prerequisites			
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 MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	**ID #:** BCS-058	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: InquireSubAccountTransfers			
Test Area: Sub Accounts Transfers			
Description: This layout allows to download the position transfers between sub accounts belonging to same account. Data is returned in the NotifySubAccountTransfers.			
Comments:			
Prerequisites			
The execution of the SubmitSubAccountTransfers			

#	Test Steps	Expected Results
1.	Execute InquireSubAccountTransfers	Received **NotifySubAccountTransfers** related to the Submit--

Type: BCS Gateway	**ID #:** BCS-059	**Mandatory: Y**	**Co-ordinated Test:** N
Test Name: SubscribeSubAccountTransfers			
Test Area: 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.			
Prerequisites			
The execution of the SubscribeSubAccountTransfers before the SubmitSubAccountTransfers			

#	Test Steps	Expected Results
1.	Execute the SubscribeSubAccountTransfers	Received **NotifySubSubAccountTransfers** related to the SubmitSubAccountTransfers
2.	Execute the SubmitSubAccountTransfers	

Type: BCS Gateway	ID #: BCS-060	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitSubAccountParameter			
Test Area: Sub Accounts List			
Description: This layout allows to create a new Sub Account.			
Comments:			
Prerequisites			
The execution of the SubscribeSubAccountParameters before the SubmitSubAccountParameter			

#	Test Steps	Expected Results
1.	Execute SubmitSubAccountParameter	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.22 Sub Accounts List

Type: BCS Gateway	ID #: BCS-061	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitSubAccountParameterChange			
Test Area: Sub Accounts List			
Description: This layout allows to change an existing Sub Account.			
Comments:			
Prerequisites			
The existence of at least one SubAccount			

#	Test Steps	Expected Results
1.	Execute SubmitSubAccountParameterChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-062	Mandatory: N	Co-ordinated Test: N

Test Name: InquireSubAccountParameters

Test Area: Sub Accounts List

Description:

This layout allows to download the list of available Sub Accounts. Data is returned in the NotifySubAccountParameters.

Comments:

This layout returns the list of available Sub Accounts.

Prerequisites

#	Test Steps	Expected Results
1.	Execute InquireSubAccountParameters	Received **NotifySubAccountParameters**

Type: BCS Gateway	ID #: BCS-063	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribeSubAccountParameters

Test Area: Sub Accounts List

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.

Comments:

If the teststep ID #: BCS-061 has been already executed, the test steps list need not to be followed.

Prerequisites

The execution of the SubscribeSubAccountParameters before the SubmitSubAccountParametersChange

#	Test Steps	Expected Results
1.	Execute the SubscribeSubAccountParameters	Received **NotifySubSubAccountParameters** related to the SubmitSubAccountParameters
2.	Execute the SubmitSubAccountParameters	

4.23 Sub Accounts ClientCode Link

Type: BCS Gateway	ID #: BCS-064	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitSubAccountClientCodeLink

Test Area: Sub Accounts ClientCode Link

Description:

This layout allows to create a Sub Account / Client Code link. The Client Code created can be used in the SubmitClientCodeContractChange to transfer a trade to a Sub Account belonging to same account.

Comments:

Prerequisites

The execution of the SubscribeSubAccountClientCodeLink before the SubmitSubAccountClientCodeLink

#	Test Steps	Expected Results
1.	Execute SubmitSubAccountClientCodeLink	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-065	Mandatory: N	Co-ordinated Test: N

Test Name: InquireSubAccountClientCodeLink

Test Area: Sub Accounts ClientCode Link

Description:

This layout allows to download the list of Sub Account / Client Code links. Data is returned in the NotifySubAccountClientCodeLinks.

Comments:

This layout returns the list of Sub Account / Client Code links.

Prerequisites

The existence of at least 1 SubAccountClientCode Link

#	Test Steps	Expected Results
1.	Execute InquireSubAccountClientCodeLink	Received **NotifySubAccountClientCodeLink**

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Type: BCS Gateway	ID #: BCS-066	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeSubAccountClientCodeLink			
Test Area: Sub Accounts ClientCode Link			
Description: This layout allows to subscribe for the creation of new Sub Account / Client Code links or for the change of an existing one. Data is returned in the NotifySubSubAccountClientCodeLinks			
Comments: If the teststep ID #: BCS-065 has been already executed, the test steps list need not to be followed.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute the SubscribeSubAccountClientCodeLink	Received **NotifySubSubAccountClientCodeLink** related to the SubmitSubAccountClientCodeLink
2.	Execute the SubmitSubAccountClientCodeLink	

Type: BCS Gateway	ID #: BCS-067	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitSubAccountClientCodeLinkChange			
Test Area: Sub Accounts ClientCode Link			
Description: This layout allows to change an existing Sub Account / Client Code link.			
Comments:			
Prerequisites			
The execution of the SubscribeSubmitSubAccountClientCodeLinkChange The existence of at least 1 SubAccountClientCode Link			

#	Test Steps	Expected Results
1.	Execute SubmitSubAccountClientCodeLinkChange	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-068	Mandatory: N	Co-ordinated Test: N

Test Name: InquireSubAccountClientCodeLinkChange

Test Area: Sub Accounts Client Code Link

Description:

This layout allows to download the list of Sub Account / Client Code link changes sent during the current business date. Data is returned in the NotifySubAccountClientCodeLinkChange.

Comments:

No key is needed for a SubAccountClientCodeLinkChange since any new record will be

appended to the existing ones. It's not required to replace an existing record.

Prerequisites

The execution of the SubmitSubAccountClientCodeLinkChange

#	Test Steps	Expected Results
1.	Execute InquireSubAccountClientCodeLinkChange	Received **NotifySubAccountClientCodeLinkChange** related to the SubmitSubAccountClientCodeLink

Type: BCS Gateway	ID #: BCS-069	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribeSubAccountClientCodeLinkChange

Test Area: Sub Accounts Client Code Link

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.

Comments:

If the teststep ID #: BCS-068 has been already executed, the test steps list need not to be followed.

Prerequisites

The execution of the SubscribeSubAccountClientCodeLinkChange before the SubmitSubAccountClientCodeLinkChange

#	Test Steps	Expected Results
1.	Execute the SubscribeSubAccountClientCodeLinkChange	Received **NotifySubSubAccountClientCodeLink**Change related to the SubmitSubAccountClientCodeLinkChange
2.	Execute the SubmitSubAccountClientCodeLinkChange	

Type: BCS Gateway	ID #: BCS-070	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitSubAccountClientCodeLinkDelete

Test Area: Sub Accounts Client Code Link

Description:
This layout allows to delete any change on an existing Sub Account / Client Code link requested on the current business date.

Comments:

Prerequisites
The existence of at least 1 SubAccountClientCode Link

#	Test Steps	Expected Results
1.	Execute SubmitSubAccountClientCodeLinkDelete	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-071	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitDeleteSubAccountClientCodeLinkChange

Test Area: Sub Accounts Client Code Link

Description:
This layout allows to delete any change on an existing Sub Account / Client Code link requested on the current business date

Comments:

Prerequisites
The execution of the SubmitSubAccountClientCodeLinkChange

#	Test Steps	Expected Results
1.	Execute SubmitDeleteSubAccountClientCodeLinkChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-071	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitDeleteSubAccountClientCodeLinkChange

Test Area: Sub Accounts Client Code Link

Description:

This layout allows to delete any change on an existing Sub Account / Client Code link requested on the current business date

Comments:

Prerequisites

The execution of the SubmitSubAccountClientCodeLinkChange

#	Test Steps	Expected Results
1.	Execute SubmitDeleteSubAccountClientCodeLinkChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.24   Give Out

Type: BCS Gateway	ID #: BCS-072	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitGiveOutParameter

Test Area: Give Out

Description:

This layout allows to create a new Give Out. The Give Out code created can be used in the SubmitClientCodeContractChange to send an Automatic Give-Up to another clearing member. The Description Code field has to be the same that is set-up in the Take Up code of the receiver member.

Comments:

Prerequisites

The execution of the SubscribeGiveOutParameter

#	Test Steps	Expected Results
1.	Execute SubmitGiveOutParameter	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-073	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitGiveOutParameterChange

Test Area: Give Out

Description:

This layout allows to change an already existing Give Out.

Comments:

Prerequisites

The existence of at least one Give-Out

#	Test Steps	Expected Results
1.	Execute SubmitGiveOutParameterChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-074	Mandatory: N	Co-ordinated Test: N

Test Name: InquireGiveOutParameterChange

Test Area: Give Out

Description:

This layout allows to download the list of Give Out codes. Data is returned in the

NotifyGiveOutParameters.

Comments:

This layout returns the list of Give Out codes.

Prerequisites

The existence of at least one Give-Out

#	Test Steps	Expected Results
1.	Execute InquireGiveOutParameterChange	Received **NotifyGiveOutParameterChange**

Type: BCS Gateway	**ID #:** BCS-075	**Mandatory:** Y	**Co-ordinated Test:** N
Test Name: SubscribeGiveOutParameters			
Test Area: Give Out			
Description: This layout allows to subscribe for the creation of new Give Out codes or for the change of an existing one. Data is returned in the NotifySubGiveOutParameters.			
Comments: If the teststep ID #: BCS-073 has been already executed, the test steps list need not to be followed.			
Prerequisites			
The execution of the SubscribeGiveOutParameters before the SubmitGiveOutParameters			

#	Test Steps	Expected Results
1.	Execute the SubscribeGiveOutParameters	Received **NotifySubGiveOutParameters** related to the SubmitGiveOutParameters
2.	Execute the SubmitGiveOutParameters	

4.25   TakeUp

Type: BCS Gateway	**ID #:** BCS-076	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: SubmitTakeUpParameter			
Test Area: TakeUp			
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.			
Comments:			
Prerequisites			
The execution of the SubscribeTakeUpParameter			

#	Test Steps	Expected Results
1.	Execute SubmitTakeUpParameter	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

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Type: BCS Gateway	ID #: BCS-077	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitTakeUpParameterChange

Test Area: TakeUp

Description:

This layout allows to change an already existing Take Up.

Comments:

Prerequisites

The existence of at least one takeUp

#	Test Steps	Expected Results
1.	Execute SubmitTakeUpParameterChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-078	Mandatory: N	Co-ordinated Test: N

Test Name: InquireTakeUpParameters

Test Area: TakeUp

Description:

This layout allows for the download of the list of Take Up codes. Data is returned in the NotifyTakeUpParameters.

Comments:

Prerequisites

The existence of at least one takeUp

#	Test Steps	Expected Results
1.	Execute InquireTakeUpParameters	Received **NotifyTakeUpParameters**

Type: BCS Gateway	ID #: BCS-079	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeTakeUpParameters			
Test Area: TakeUp			
Description:			
This layout allows to subscribe for the creation of new Take Up codes or for the change of an existing one. Data is returned in the NotifyTakeUpParameters.			
Comments:			
If the teststep ID #: BCS-078 has been already executed, the test steps list need not to be followed.			
Prerequisites			
The execution of the SubscribeTakeUpParameters before the SubmitTakeUpParameters			

#	Test Steps	Expected Results
1.	Execute the Subscribe SubscribeTakeUpParameters	Received **NotifySubTakeUpParameters** related to the SubmitGiveOutParameters
2.	Execute the Submit SubscribeTakeUpParameters	

4.26   Report

Type: BCS Gateway	ID #: BCS-080	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeReport			
Test Area: Report			
Description:			
This layout allows an alert when a report is available. Data is returned in the NotifyReport.			
Comments:			
This layout returns the information of a specific report as soon as it becomes available for the download.			
Prerequisites			
Borsa creates the scenario in order to get report intraday			

#	Test Steps	Expected Results
1.	Execute SubscribeReport	Received **NotifyReport** related to the new report

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Type: BCS Gateway	ID #: BCS-081	Mandatory: N	Co-ordinated Test: N
Test Name: InquireZipReportData			
Test Area: Report			
Description:			
This layout allows to download a specific report from the system. Data is returned in the NotifyZipReportData.			
Comments:			
This layout returns the report requested in the InquireZipReportData. Records are separated by \r\n; the last records ends with \r\n. An external unzip library instead of the GK_UnzipBinaryData is required in order to unzip the report.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute InquireZipReportData	Received **NotifyZipReportData**

Type: BCS Gateway	ID #: BCS-082	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitAbortInquireZipReportData			
Test Area: Report			
Description:			
This layout allows to abort an InquireZipReportData previsouly sent in the case the download is not yet finished. The RequestKey code could be obtained by the transactional response of the InquireZipReportData.			
Comments:			
In the "Specification" field of the transactional response of the InquireZipReportData, in addition to the ack, also the indentification number ("RequestKey") of the request will be returned to the user. This number will be generated by the server, as soon as an InquireZipReportData will be received			
Prerequisites			
The execution of the InquireZipReportData The InquireZipReportData has not to be completed			

#	Test Steps	Expected Results
1.	Execute SubmitAbortInquireZipReportData	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	**ID #:** BCS-083	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: InquireReportSent			
Test Area: Report			
Description:			
This layout allows to download the list of available reports for the specified business date. Data is returned in the NotifyReportSent.			
Comments:			
This layout returns the list of available reports for the specified business date.			
Prerequisites			
The existence of at least one Report			

#	Test Steps	Expected Results
1.	Execute InquireReportSent	Received NotifyReportSent

4.27   Risk Management

4.27.1   StandardPortfolio

Type: BCS Gateway	**ID #:** BCS-084	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: SubmitStandardPortfolioParameter			
Test Area: StandardPortfolio			
Description:			
This layout allows to create a new Standard Portfolio. A Portfolio is a group of positions that can be used for the Margin Limit and the What If functionalities.			
Comments:			
Prerequisites			
The execution of the SubscribeStandardPortfolioParameters before the SubmitStandardPortfolioParameters			

#	Test Steps	Expected Results
1.	Execute SubmitStandardPortfolioParameter	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

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Type: BCS Gateway	ID #: BCS-085	Mandatory: N	Co-ordinated Test: N
Test Name: InquireStandardPortfolioParameters			
Test Area: StandardPortfolio			
Description: This layout allows to download the list of Standard Portfolios. Data is returned in the NotifyStandardPortfolioParameters.			
Comments: This layout returns the list of Standard Portfolios.			
Prerequisites			
The existence of at least one StandardPortfolio			

#	Test Steps	Expected Results
1.	Execute InquireStandardPortfolioParameter	Received **NotifyStandardPortfolioParameter**

Type: BCS Gateway	ID #: BCS-086	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeStandardPortfolioParameters			
Test Area: StandardPortfolio			
Description: This layout allows to subscribe for the creation of new Standard Portfolios or for the change of an existing one. Data is returned in the NotifySubStandardPortfolioParameters.			
Comments: If the teststep ID #: BCS-085 has been already executed, the test steps list need not to be followed.			
Prerequisites			
The execution of the SubscribeStandardPortfolioParameters before the SubmitStandardPortfolioParameter			

#	Test Steps	Expected Results
1.	Execute the SubscribeStandardPortfolioParameters	Received **NotifySubStandardPortfolioParameters** related to the SubmitStandardPortfolioParameter
2.	Execute the SubmitStandardPortfolioParameter	

Type: BCS Gateway	ID #: BCS-087	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitStandardPortfolioParameterChange

Test Area: StandardPortfolio

Description:
This layout allows to change an existing Standard Portfolio. MarketId, PortfolioName and AbiCode cannot be changed since they form the primary key of the Standard Portfolio.

Comments:

Prerequisites
The existence of at least one StandardPortfolio

#	Test Steps	Expected Results
1.	Execute SubmitStandardPortfolioParameterChange	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-088	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitStandardPortfolioParameterDelete

Test Area: StandardPortfolio

Description:
This layout allows to delete an existing Standard Portfolio.

Comments:

Prerequisites
The existence of at least one StandardPortfolio

#	Test Steps	Expected Results
1.	Execute SubmitStandardPortfolioParameterChange	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

4.27.2   CustomPortfolio

Type: BCS Gateway		ID #: BCS-089	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitCustomPortfolioParameter				
Test Area: CustomPortfolio				
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.				
Comments:				
Prerequisites				
The execution of the SubscribeCustomPortfolioParameter before the SubmitCustomPortfolioParameter				
#	**Test Steps**		**Expected Results**	
1.	Execute SubmitCustomPortfolioParameter		Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED	

Type: BCS Gateway		ID #: BCS-090	Mandatory: N	Co-ordinated Test: N
Test Name: InquireCustomPortfolioParameter				
Test Area: CustomPortfolio				
Description: This layout allows to download the list of Custom Portfolios. Data is returned in the NotifyCustomPortfolioParameters.				
Comments: This layout returns the list of Custom Portfolios.				
Prerequisites				
The existence of at least one StandardPortfolio				
#	**Test Steps**		**Expected Results**	
1.	Execute InquireStandardPortfolioParameter		Received **NotifyStandardPortfolioParameter**	

Type: BCS Gateway	ID #: BCS-091	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribeCustomPortfolioParameters

Test Area: CustomPortfolio

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.

Comments:

If the teststep ID #: BCS-090 has been already executed, the test steps list need not to be followed.

Prerequisites

The execution of the SubscribeCustomPortfolioParameters before the SubmitCustomPortfolioParameters

#	Test Steps	Expected Results
1.	Execute the SubscribeCustomPortfolioParameters	Received **NotifySubCustomPortfolioParameters** related to the SubscribeCustomPortfolioParameters
2.	Execute the SubmitCustomPortfolioParameters	

Type: BCS Gateway	ID #: BCS-092	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitCustomPortfolioParameterChange

Test 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.

Comments:

Prerequisites

The existence of at least one Custom Portfolio

#	Test Steps	Expected Results
1.	Execute SubmitCustomPortfolioParameterChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-093	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitCustomPortfolioParameterDelete			
Test Area: CustomPortfolio			
Description:			
This layout allows to delete an existing Custom Portfolio.			
Comments:			
Prerequisites			
The existence of at least one Custom Portfolio			

#	Test Steps	Expected Results
1.	Execute SubmitCustomPortfolioParameterDelete	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.27.3 Trade Limit

Type: BCS Gateway	ID #: BCS-094	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitTradeLimitParameter			
Test Area: Trade Limit			
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 execution of the SubscribeTradeLimitParameters before the SubmitTradeLimitParameters			

#	Test Steps	Expected Results
1.	Execute SubmitTradeLimitParameter	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-095	Mandatory: N	Co-ordinated Test: N

Test Name: InquireTradeLimitParameters

Test Area: Trade Limit

Description:

This layout allows to download the list of Trade Limits. Data is returned in the NotifyTradeLimitParameters.

Comments:

This layout returns the list of Trade Limits.

Prerequisites

The existence of at least one trade limit

#	Test Steps	Expected Results
1.	Execute InquireTradeLimitParameters	Received **NotifyTradeLimitParameters**

Type: BCS Gateway	ID #: BCS-096	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribeTradeLimitParameters

Test Area: 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.

Prerequisites

#	Test Steps	Expected Results
1.	Execute the SubscribeTradeLimitParameters	Received **NotifySubTradeLimitParameters** related to the SubscribeTradeLimitParameters
2.	Execute the SubmitTradeLimitParameter	

Type: BCS Gateway		**ID #:** BCS-097		**Mandatory: Y**	**Co-ordinated Test: N**
Test Name: SubscribeTradeLimitAlarm					
Test Area: Trade Limit					
Description: This layout allows to subscribe for new Trade Limit Alarms. Data is returned in the NotifySubTradeLimitAlarms.					
Comments:					
Prerequisites					
The existence of at least one Trade Limit					
#	**Test Steps**			**Expected Results**	
1.	Execute the SubscribeTradeLimitAlarm			Received **NotifySubTradeLimitAlarm**	
2.	Execute a trade in order to overcome one of the thresholds defined in one of the existing TradeLimit				

Type: BCS Gateway		**ID #:** BCS-098		**Mandatory: N**	**Co-ordinated Test: N**
Test Name: SubmitTradeLimitParameterChange					
Test Area: Trade Limit					
Description: This layout allows to change an existing Trade Limit. MarketId, TradeLimitName and AbiCode cannot be changed since they form the primary key of the Trade Limit.					
Comments:					
Prerequisites					
The existence of at least one trade limit					
#	**Test Steps**			**Expected Results**	
1.	Execute SubmitTradeLimitParameterChange			Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED	

Type: BCS Gateway	ID #: BCS-99	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitTradeLimitParameterDelete

Test Area: Trade Limit

Description:

This layout allows to delete an existing Trade Limit.

Comments:

Prerequisites

The existence of at least one trade limit

#	Test Steps	Expected Results
1.	Execute SubmitTradeLimitParameterDelete	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.27.4   Position Limit

Type: BCS Gateway	ID #: BCS-100	Mandatory: N	Co-ordinated Test: N

Test Name: SubmitPositionLimitParameter

Test Area: Position Limit

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:

Prerequisites

The execution of the SubscribePositionLimitParameter before the SubmitPositionLimitParameter

#	Test Steps	Expected Results
1.	Execute SubmitPositionLimitParameter	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-101	Mandatory: N	Co-ordinated Test: N

Test Name: InquirePositionLimitParameters

Test Area: Position Limit

Description:

This layout allows to download the list of Position Limits. Data is returned in the NotifyPositionLimitParameters.

Comments:

This layout returns the list of Position Limits.

Prerequisites

The existence of at least one position limit

#	Test Steps	Expected Results
1.	Execute the InquirePositionLimitParameters	Received **NotifyPositionLimitParameters**

Type: BCS Gateway	ID #: BCS-102	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribePositionLimitParameters

Test Area: Position Limit

Description:

This layout allows to subscribe for the creation of new Position Limits or for the change of an existing one. Data is returned in the NotifySubPositionLimitParameters.

Comments:

If the teststep ID #: BCS-101 has been already executed, the test steps list need not to be followed.

Prerequisites

#	Test Steps	Expected Results
1.	Execute the SubscribePositionLimitParameters	Received **NotifySubPositionLimitParameters** related to the SubscribePositionLimitParameters
2.	Execute the SubmitPositionLimitParameter	

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Type: BCS Gateway	ID #: BCS-103	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribePositionLimitAlarm			
Test Area: Position Limit			
Description: This layout allows to subscribe for new Position Limit Alarms. Data is returned in the NotifySubPositionLimitAlarms.			
Comments:			
Prerequisites			
The existence of at least one Position Limit			

#	Test Steps	Expected Results
1.	Execute the SubscribePositionLimitAlarms	Received **NotifySubPositionLimitAlarm**
2.	Execute a trade in order to overcome one of the thresholds defined in one of the existing PositionLimit	

Type: BCS Gateway	ID #: BCS-104	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitPositionLimitParameterChange			
Test Area: Position Limit			
Description: This layout allows to change an existing Position Limit.			
Comments:			
Prerequisites			
The existence of at least one position limit			

#	Test Steps	Expected Results
1.	Execute SubmitPositionLimitParameterChange	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	**ID #:** BCS-105	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: SubmitPositionLimitParameterDelete			
Test Area: Position Limit			
Description: This layout allows to delete an existing Position Limit.			
Comments:			
Prerequisites			
The existence of at least one position limit			

#	Test Steps	Expected Results
1.	Execute SubmitPositionLimitParameterDelete	Received the GKAPI response MarketReply:GK_REQUEST_ACCEPTED

4.27.5   Margin Limit

Type: BCS Gateway	**ID #:** BCS-106	**Mandatory: N**	**Co-ordinated Test:** N
Test Name: SubmitMarginLimitParameter			
Test Area: Margin Limit			
Description: This layout allows to create a new Margin Limit.			
Comments:			
Prerequisites			
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 MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-107	Mandatory: N	Co-ordinated Test: N

Test Name: InquireMarginLimitParameters

Test Area: Margin Limit

Description:

This layout allows to download the list of Margin Limits. Data is returned in the NotifyMarginLimitParameters.

Comments:

This layout returns the list of Margin Limits.

Prerequisites

The existence of at least one margin limit

#	Test Steps	Expected Results
1.	Execute the InquireMarginLimitParameters	Received **NotifyMarginLimitParametersN**

Type: BCS Gateway	ID #: BCS-108	Mandatory: Y	Co-ordinated Test: N

Test Name: SubscribeMarginLimitParameters

Test Area: Margin Limit

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.

Comments:

If the teststep ID #: BCS-107 has been already executed, the test steps list need not to be followed.

Prerequisites

The existence of at least one Custom/Standard Portfolio

#	Test Steps	Expected Results
1.	Execute the SubscribeMarginLimitParameters	Received NotifySubMarginLimitParameters related to the SubscribeMarginLimitParameters
2.	Execute the SubmitMarginLimitParameter	

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Type: BCS Gateway	ID #: BCS-109	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeMarginLimitAlarm			
Test Area: Margin Limit			
Description: This layout allows to subscribe for new Margin Limit Alarms. Data is returned in the NotifySubMarginLimitAlarms.			
Comments:			
Prerequisites			
The existence of at least one Margin Limit			

#	Test Steps	Expected Results
1.	Execute the SubscribeMarginLimitAlarms	Received **NotifySubMarginimitAlarm**
2.	Execute a trade in order to overcome one of the thresholds defined in one of the existing MarginLimit	

Type: BCS Gateway	ID #: BCS-110	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitMarginLimitParameterChange			
Test Area: Margin Limit			
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.			
Comments:			
Prerequisites			
The existence of at least one margin limit			

#	Test Steps	Expected Results
1.	Execute SubmitMarginLimitParameterChange	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-111	Mandatory: N	Co-ordinated Test: N
Test Name: SubmitMarginLimitParameterDelete			
Test Area: Margin Limit			
Description: This layout allows to delete an existing Margin Limit.			
Comments:			
Prerequisites			
The existence of at least one margin limit			

#	Test Steps	Expected Results
1.	Execute SubmitMarginLimitParameterDelete	Received the **GKAPI response** MarketReply:GK_REQUEST_ACCEPTED

Type: BCS Gateway	ID #: BCS-112	Mandatory: N	Co-ordinated Test: N
Test Name: InquireWhatIf			
Test Area: Margin Limit			
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			
Comments:			
Prerequisites			
The existence of at least one position			

#	Test Steps	Expected Results
1.	Execute the InquireWhatIf	Received **NotifyWhatIf**

4.28   Stop Button

Type: BCS Gateway	ID #: BCS-113	Mandatory: Y	Co-ordinated Test: N
Test Name: SubscribeFirmStatus			
Test Area: Stop Button			
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.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute the SubscribeFirmStatus	Received **NotifySubFirmStatus**

Type: BCS Gateway	ID #: BCS-114	Mandatory: N	Co-ordinated Test: N
Test Name: InquireFirmStatus			
Test Area: Stop Button			
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.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute the InquireFirmStatus	Received **NotifyFirmStatus**

Type: BCS Gateway	ID #: BCS-115	Mandatory: N	Co-ordinated Test: Y
Test Name: SubmitChangeFirmStatus			
Test Area: Stop Button			
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			
Execute the SubscribeFirmStatus			

#	Test Steps	Expected Results
1.	Execute the SubmitChangeFirmStatus	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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Type: BCS Gateway	**ID #:** BCS-116	**Mandatory: Y**	**Co-ordinated Test:** N
Test Name: Subscribe.System.ServiceMarketStatus			
Test Area: Market Status			
Description: This layout allows to request the service market connection status.			
Comments:			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute the Subscribe.System.ServiceMarketStatus	Received **Notify.System.ServiceMarketStatus**

4.30   Clearing Messages

Type: BCS Gateway	**ID #:** BCS-117	**Mandatory: N**	**Co-ordinated Test:** Y
Test Name: SubscribeClearingMessages			
Test Area: Clearing Messages			
Description: This layout allows to receive the clearing messages.			
Comments: The clearing message is generated upon request in CDS.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute the **SubscribeClearingMessages**	Received **NotifyClearingMessages**

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Type: BCS Gateway	ID #: BCS-118	Mandatory: N	Co-ordinated Test: Y
Test Name: InquireClearingMessagesSent			
Test Area: Clearing Messages			
Description: This layout allows to receive clearing messages sent by CC&G during the day.			
Comments: The clearing message is generated upon request in CDS.			
Prerequisites			

#	Test Steps	Expected Results
1.	Execute the **InquireClearingMessagesSent**	Received **NotifyClearingMessagesSent**

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