



**London**  
Stock Exchange

# London Stock Exchange Derivatives Market

LSEDM706 - Blits Clearing System (BTS)  
API Programmer's Manual

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# Contents

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<b>1.0</b>	<b>Introduction</b>	<b>4</b>
<b>2.0</b>	<b>Connection to the BCS Clearing system</b>	<b>4</b>
<b>3.0</b>	<b>Configuration file</b>	<b>5</b>
<b>4.0</b>	<b>Type definitions</b>	<b>7</b>
4.1	GK_Reply_t	8
4.2	GK_MarketReply_t	9
4.3	GK_ClassType_t	9
4.4	GK_Status_t	10
4.5	GK_Chain_t	10
4.6	GK_Notification_t	10
4.7	GK_ApplicationData_t	11
4.8	GK_Callback_t	11
4.9	GK_Tag_t	11
4.10	GK_Data_t	11
4.11	GK_Transaction_t	12
4.12	GK_Subscription_t	12
4.13	GK_Inquire_t	12
4.14	GK_Context_t	12
4.15	GK_Connection_t	12
4.16	GK_Length_t	12
4.17	GK_Byte_t	12
4.18	GK_UnzipHelper_t	13

---

<b>5.0</b>	<b>Main callback functions</b>	<b>13</b>
5.1	GK_Initialize	13
5.2	GK_Terminate	13
5.3	GK_CreateContext	13
5.4	GK_Dispatch	14
5.5	GK_ReleaseContext	14
5.6	GK_Connect	14
5.7	GK_Disconnect	16
5.8	GK_CreateTransaction	16
5.9	GK_DestroyTransaction	16
5.10	GK_Submit	17
5.11	GK_Subscribe	18
5.12	GK_UnSubscribe	19
5.13	GK_Inquire	19
5.14	GK_GetVersion	20
5.15	GK_ConnectEx	21

---

<b>6.0</b>	<b>Introduction to Callbacks</b>	<b>22</b>
6.1	Connection request result	23
6.2	Disconnect request result	23
6.3	Connection monitoring	23
6.4	Application message submission result	24
6.5	Application message subscription result	25
6.6	Application message unsubscription result	25
6.7	Data inquiry request result	25
6.8	Data subscription notification	26
6.9	Data inquiry notification	26

---

<b>7.0</b>	<b>Retrieving data from callback objects</b>	<b>27</b>
7.1	Connection request result	27
7.2	GK_GetNotificationType	27
7.3	GK_GetConnectionStatus	28
7.4	GK_GetTransactionID	28
7.5	GK_GetMarketResponse	28
7.6	GK_GetSubscriptionID	29
7.7	GK_GetInquireID	29
7.8	GK_GetClassName	30
7.9	GK_DecodeData	30
7.10	GK_GetValueString	31
7.11	GK_GetValueLong	31
7.12	GK_GetValueDouble	31
7.13	GK_GetValueInt	32
7.14	GK_GetChain	32
7.15	GK_GetBinaryData	33

---

<b>8.0</b>	<b>Building application data messages</b>	<b>33</b>
8.1	GK_CreateApplicationData	33
8.2	GK_EncodeData	34
8.3	GK_SetValueString	34
8.4	GK_SetValueLong	34
8.5	GK_SetValueDouble	35
8.6	GK_SetValueInt	35
8.7	GK_DestroyApplicationData	35
8.8	GK_SetTransactionID	36

---

<b>9.0</b>	<b>Unzipping callback functions</b>	<b>36</b>
9.1	GK_CreateUnzipHelper	37
9.2	GK_DestroyUnzipHelper	37
9.3	GK_InitializeUnzipHelper	37
9.4	GK_ClearUnzipHelper	38
9.5	GK_UnzipBinaryData	38

---

<b>10.0</b>	<b>Recovery</b>	<b>39</b>
10.1	Services	39
10.2	Subscribe.System.ServiceMarketStatus	40
10.3	Notify.System.ServiceMarketStatus	40
10.4	Examples	41
10.4.1	Example 1	41
10.4.2	Example 2	42

---

# Programmer's Manual

3 June 2016

---

## 1.0 Introduction

This document describes the main features of BCS API library (GKAPI). It is to be used in conjunction with the BCS API Data Layouts document in order to have an overview of how to interface the BCS Clearing system using the BCS API libraries.

The BCS API library provides developers with a set of callback functions which allows third party applications to correctly interface toward the BCS Clearing system, managing connections, transactions, subscriptions and notifications. It also defines operation types (Connect, Submit, Subscribe, etc.) and response types (CallBackConnect, CallBackSubscribe, CallBackData, etc...).

The BCS API library:

- is a thread-safe library;
- allows connections to the BCS Clearing System through one or more application servers;
- implements a proprietary protocol to exchange application data messages; it maintains a live connection until the client disconnection has been requested;
- manages configurable application windows;
- monitors the TCP/IP connection and alerts when connectivity problems arise;
- traces all working activities;

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## 2.0 Connection to the BCS Clearing system

In order to properly connect to the BCS Clearing System, a set of technical callback functions should be used. The following steps need to be executed before sending/receiving data:

- Initialize: this allows to initialize the BCS API library;
- Create Context: this allows to establish a physical connection to the specified application server of the BCS Clearing system; the Context Id returned by the callback should be used as an input parameter in any request sent to the system (Submit, Inquire, Subscribe, UnSubscribe, ...);
- Start a dedicated thread to manage Dispatch: this allows to handle callbacks as soon as an event raises; a thread should be created for each working context;
- Connect: this allows to start a communication session to the BCS Clearing system;
- Create Transaction: this allows to get a Transaction Id which has to be used in every Submit sent to the BCS Clearing system; if the system is still processing a submit request, it

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# Programmer's Manual

3 June 2016

will reject any other submit request using the same Transaction Id, whereas it will accept requests with different Transaction Ids (previously received with a Create Transaction);

The following steps have to be executed in order to properly disconnect from the BCS Clearing system:

- Destroy Transaction: this allows to release all internal structures set up by the CreateTransaction function;
- Disconnect: this allows to disconnect from the BCS Clearing system;
- Release Context: this allows to release/destroy a working context;
- Terminate: this allows to release the BCS API library;

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## 3.0 Configuration file

The BCS API library configuration file (GKApi.cfg) allows to define:

- the keep-alive message frequency;
- the application windows size;
- the application servers of the BCS Clearing system the BCS library should connect to;

The configuration file structure is defined as follows:

```
[GENERIC_SETTINGS]
TRACE_FILE=.GKApi.log      // Application messages trace output file.
TRACE_LEVEL=ERR           // ERR,WRN,INF,DBG
MESSAGES_FILE=.GKMessages.cfg // Configuration file which contains
// debugging messages
CALLBACK_QUEUE_SIZE=1024  // Maximum number of queued call-backs
MAX_NUMBER_OF_CONTEXT=512 // Maximum number of contexts that can be
                          // created and used at the same time (this value
                          // depends on the number of available sockets)

[GATEMARKET_SERVERS]
SERVER_LIST=METAMARKET01;METAMARKET02
// List of available application servers

[METAMARKET01]
TCP_IP= 213.92.93.177
TCP_PORT= 34900
```

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# Programmer's Manual

3 June 2016

```
KEEPALIVE_TIMEOUT=30           // Expressed in seconds
APPLICATION_WINDOW_SIZE=20000  // Maximum number of pending requests that can
                                // be managed at the same time for the current
                                // context.

TRACE_LEVEL=DBG                // ERR,WRN,INF,DBG
TRANSACTION_BUFFER_SIZE=20000  // Maximum number of parallel transactions to be
                                // preallocated and used by the GK-API.
                                // If exceeded, new resources will be allocated
                                // upon request

SUBSCRIPTION_BUFFER_SIZE=20000 // Maximum number of parallel subscriptions to
                                // be preallocated and used by the GK-API.
                                // If exceeded, new resources will be allocated
                                // upon request

INQUIRE_BUFFER_SIZE=20000     // Maximum number of parallel inquiries to be
                                // preallocated and used by the GK-API.
                                // If exceeded, new resources will be allocated
                                // upon request

TCP_BUFFER_SIZE=30000          // Maximum I/O buffer size expressed in bytes.

[METAMARKET02]
TCP_IP=213.92.93.178
TCP_PORT=34900
KEEPALIVE_TIMEOUT=30           // Expressed in seconds
APPLICATION_WINDOW_SIZE=20000  // Maximum number of pending requests that can
                                // be managed at the same time for the current
                                // context.

TRACE_LEVEL=DBG                // ERR,WRN,INF,DBG
TRANSACTION_BUFFER_SIZE=20000  // Maximum number of parallel transactions to be
                                // preallocated and used by the GK-API.
                                // If exceeded, new resources will be allocated
                                // upon request

SUBSCRIPTION_BUFFER_SIZE=20000 // Maximum number of parallel subscriptions to
                                // be preallocated and used by the GK-API.
                                // If exceeded, new resources will be allocated
                                // upon request

INQUIRE_BUFFER_SIZE=20000     // Maximum number of parallel inquiries to be
                                // preallocated and used by the GK-API.
                                // If exceeded, new resources will be allocated
                                // upon request

TCP_BUFFER_SIZE=30000          // Maximum I/O buffer size expressed in bytes.
```

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# Programmer's Manual

3 June 2016

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## 4.0 Type definitions

The BCS API library manages the following data types:

- GK\_Reply\_t Reply code from each protocol session
- GK\_MarketReply\_t Reply structure to handle returned events from previous requests
- GK\_ClassType\_t Application data layout type
- GK\_Status\_t Connection status types
- GK\_Chain\_t Types for controlling chains for snapshot information
- GK\_ApplicationData\_t Type structure which contains application data to be sent
- GK\_Callback\_t Call-back generic structure
- GK\_Tag\_t User Tag returned by each call-back; (void\*)
- GK\_Data\_t Application data handle (long)
- GK\_Transaction\_t Transaction identifier (long)
- GK\_Subscription\_t Subscription identifier (long)
- GK\_Inquire\_t Inquire identifier (long)
- GK\_Context\_t Connection session identifier
- GK\_Connection\_t Identifier of a communication channel with an application server. It is a socket corresponding to connection on a context
- GK\_Notification\_t Call-back notification types
- GK\_Byte\_t Data type used for buffers containing binary data
- GK\_Length\_t Data buffer's size
- GK\_UnzipHelper\_t Internal structure used to unzip binary compressed data

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# Programmer's Manual

3 June 2016

## 4.1 GK\_Reply\_t

Contains return code coming back from a protocol session. It is an enumerated type and may assume the following values:

- GK\_SUCCESS Request successfully completed
- GK\_FAILED Generic error. Usually returned by all functions that extract data from call-backs
- GK\_INVALID\_CONFIG\_FILE Configuration file not valid
- GK\_INVALID\_SERVER Application server not valid
- GK\_INVALID\_HANDLE Handle not valid
- GK\_API\_ERROR Internal API error
- GK\_API\_NOT\_INITIALIZED API not initialized
- GK\_API\_ALREADY\_INITIALIZED API already initialized
- GK\_INVALID\_CONTEXT Market context not valid
- GK\_SERVER\_UNREACHABLE Application server not reachable
- GK\_INVALID\_TRANSACTIONID Request refused. Transaction identifier not valid
- GK\_INVALID\_SUBSCRIPTIONID Request refused. Subscription identifier not valid
- GK\_COMMAND\_ON\_GOING Request refused. Request of the same type is still on going
- GK\_TYPE\_MISMATCH Attempting to read -a field using a wrong field-type.
- GK\_CONTEXT\_BUSY Context is busy whenever it is trying to connect to a context already in use
- GK\_MISSING\_CONNECTION A request has been sent before establishing a connection
- GK\_OVERLOAD The application window is full. The client application must wait for the completion of some previously issued requests before sending a new one
- GK\_INVALID\_PARAMETER Request refused. One or more supplied parameters are null or invalid.
- GK\_DATA\_ERROR Request refused. Supplied data are invalid or corrupted.
- GK\_MORE\_OUTPUT\_AVAILABLE Request successfully completed. More output space have to be provided to complete the whole operation.
- GK\_MORE\_INPUT\_NEEDED Request successfully completed. More input data are required to complete the whole operation.

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# Programmer's Manual

3 June 2016

## 4.2 GK\_MarketReply\_t

Contains return codes from a market gateway or clearing house system. It is an enumerated type and may assume the following values:

- GK\_REQUEST\_ACCEPTED Request accepted
- GK\_REQUEST\_REJECTED Request refused. Generic Error
- GK\_REQUEST\_WARNING Request has been accepted but a warning situation arises (e.g one of the contexts is not connected)
- GK\_ALREADY\_CONNECTED Connection already established
- GK\_INVALID\_MARKET Request refused. Market name is invalid
- GK\_INVALID\_CLASS Request refused. Class name is invalid
- GK\_NO\_MARKET\_CONTEXT Request refused. Connection has not been established
- GK\_INVALID\_FIELD Request refused. One of the class fields is invalid
- GK\_REQUEST\_ON\_GOING Request refused. A request of the same type is already pending
- GK\_LICENCE\_ERROR Maximum number of connections reached
- GK\_PROPOSAL\_ALREADY\_EXISTS A proposal on the same transaction already exists
- GK\_PROPOSAL\_NOT\_EXISTS A proposal on the transaction does not exist
- GK\_INVALID\_PROPOSAL\_KEY Invalid proposal referenced
- GK\_MISSING\_FIELD\_VALUE Mandatory field not set
- GK\_ACCESS\_DENIED User authentication completed unsuccessfully
- GK\_INSUFFICIENT\_PRIVILEGES Insufficient privileges
- GK\_WRONG\_FIELD\_VALUE A field contains a wrong value (e.g. Side field is different from Buy and Sell)
- GK\_SERVER\_NOT\_AVAILABLE Application server unreachable
- GK\_NOT\_CONNECTED Request refused. Connection not established
- GK\_WRONG\_PARAMETER Request refused. Some parameters are wrong (e.g. parameter non allocated, etc.)
- GK\_TIMED\_OUT Request refused. Client has been disconnected due to keep-alive timeout

## 4.3 GK\_ClassType\_t

Defines a class type and is an enumerated type and may assume the following values:

- GK\_META\_CLASS Meta-market application data layout, i.e. class type used for a market class that merges all differences among different market class into a single class
- GK\_MARKET\_CLASS Native market application data layout

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# Programmer's Manual

3 June 2016

## 4.4 GK\_Status\_t

Defines a market connection status. It is an enumerated type and may assume the following values:

- GK\_CONNECTION\_UP Connection is active
- GK\_CONNECTION\_DOWN Connection is broken
- GK\_CONNECTION\_WARNING Applicable to OnMarketStatus event only: this means that not all connections are active. Depending on the market, it means that the bandwidth is being reduced or, alternatively, that interaction with the market can be seriously damaged
- GK\_SERVER\_DOWN Connection lost from application server

## 4.5 GK\_Chain\_t

Defines a chain type of snapshot data coming from events. It is an enumerated type and may assume the following values:

- GK\_CHAIN\_CONTINUE New snapshot data can arrive
- GK\_CHAIN\_END Snapshot data are ended
- GK\_CHAIN\_NO\_DATA Snapshot data not available

## 4.6 GK\_Notification\_t

Defines notification types of call-backs. It is an enumerated type and may assume the following values:

- GK\_MARKET\_STATUS\_NOTIFICATION
- GK\_CONNECTION\_RESPONSE\_NOTIFICATION
- GK\_DISCONNECTION\_RESPONSE\_NOTIFICATION
- GK\_TRANSACTION\_STATUS\_NOTIFICATION
- GK\_SUBSCRIPTION\_STATUS\_NOTIFICATION
- GK\_SUBMIT\_RESPONSE\_NOTIFICATION
- GK\_SUBSCRIBE\_RESPONSE\_NOTIFICATION
- GK\_UNSUBSCRIBE\_RESPONSE\_NOTIFICATION
- GK\_INQUIRE\_RESPONSE\_NOTIFICATION
- GK\_NOTIFY\_DATA\_NOTIFICATION
- GK\_INQUIRE\_DATA\_NOTIFICATION
- GK\_SET\_NOTIFICATION\_PERIOD\_NOTIFICATION

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# Programmer's Manual

3 June 2016

- GK\_BINARY\_INQUIRE\_DATA\_NOTIFICATION

## 4.7 GK\_ApplicationData\_t

Defines the template of application messages to be sent to a market or clearing house system.

```
typedef GK_ApplicationData_t
(
    GK_ClassType_t classType,
    const char* className,
    const char* data
)
```

Fields can have the following values:

Type	Property Name	Description
GK_ClassType_t	ClassType	Class type or application data layout type (meta-market or market class)
const char*	ClassName	Class name
const char*	Data	Data layout in the format field=value

## 4.8 GK\_Callback\_t

Defines the template of call-backs.

```
typedef void (*GK_Callback_t)
(
    GK_Context_t context,      // Context who did generate the event
    GK_Data_t gkData,         // Data Handle
    GK_Tag_t gkTag            // User Tag
)
```

## 4.9 GK\_Tag\_t

The user can assign a tag to each request. The call-back will return it to the caller.

```
typedef const void *    GK_Tag_t;
```

## 4.10 GK\_Data\_t

Data handle returned by the call-back. It can be used to find data coming from the call-back itself.

```
typedef long            GK_Data_t;
```

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# Programmer's Manual

3 June 2016

## 4.11 GK\_Transaction\_t

Transaction Id. This value has to be used in every Submit sent to the BCS Clearing system; if the system is still processing a submit request, it will reject any other submit request using the same Transaction Id, whereas it will accept requests with different Transaction Ids (previously received with a Create Transaction).

```
typedef long          GK_Transaction_t;
```

## 4.12 GK\_Subscription\_t

Subscription Id. This value identifies a Subscription sent to the BCS Clearing system.

```
typedef long          GK_Subscription_t;
```

## 4.13 GK\_Inquire\_t

Inquiry Id. This value identifies an Inquire sent to the BCS Clearing system.

```
typedef long          GK_Inquire_t;
```

## 4.14 GK\_Context\_t

Context Id. This value has to be used as an input parameter in any request sent to the system.

```
typedef long          GK_Context_t;
```

## 4.15 GK\_Connection\_t

Connection Id. This value identifies a socket connection to an application server. The client application must use it in the 'select' function to handle asynchronous events.

```
typedef int           GK_Connection_t;
```

## 4.16 GK\_Length\_t

Data buffer's size. Given a pointer to a data buffer, it defines how many elements of the buffer are significant starting from the element pointed to.

```
typedef unsigned int  GK_Length_t;
```

## 4.17 GK\_Byte\_t

Data type used for binary data buffers. It defines the data type of buffer elements used to store binary data.

```
typedef unsigned char GK_Byte_t;
```

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# Programmer's Manual

3 June 2016

## 4.18 GK\_UnzipHelper\_t

Structure used to unzip binary compressed data. It is managed internally by the GK-API.

```
typedef void*          GK_UnzipHelper_t;
```

---

## 5.0 Main callback functions

The following sections describe all the BCS API callback functions.

### 5.1 GK\_Initialize

```
GK_Reply_t          GK_Initialize(const char* ConfigFile);
```

Parameters	<b>ConfigFile</b>	Pathname of the file which contains configuration parameters for the GK-API
Return values	<b>GK_SUCCESS</b>	Initialization has been successfully completed
	<b>GK_INVALID_CONFIG_FILE</b>	Initialization failure. Configuration file not found or corrupted
	<b>GK_API_ERROR</b>	Internal error
	<b>GK_API_ALREADY_INITIALIZED</b> <b>GK_INVALID_PARAMETER</b>	GK-API already initialized <i>ConfigFile</i> is null
Description	This function must be called before any other GK-API function in order to initialize the GK-API library.	

### 5.2 GK\_Terminate

```
GK_Reply_t          GK_Terminate();
```

Parameters	none	
Return values	<b>GK_SUCCESS</b>	Initialization has been successfully completed
	<b>GK_API_NOT_INITIALIZED</b>	API not initialized
Description	This function must be called in order to release the GK-API library.	

### 5.3 GK\_CreateContext

```
GK_Reply_t          GK_CreateContext (const char* serverName,  
                                         GK_Context_t* pContext,  
                                         GK_Connection_t* pConnection);
```

Parameters	<b>serverName</b>	Name of the application server through which connection must be set up (one from the list in SERVER_LIST in the configuration file)
	<b>pContext</b>	Working context identifier returned by the GK-API
	<b>pConnection</b>	Identifier of a socket connection to the application server. The client application

# Programmer's Manual

3 June 2016

		must use it in 'select' function to handle asynchronous events
Return values	GK_SUCCESS GK_API_ERROR GK_INVALID_SERVER GK_SERVER_UNREACHABLE GK_API_NOT_INITIALIZED GK_INVALID_PARAMETER	Context available, socket connection established Internal error Application server name invalid (check if it is present in the configuration file) Server unreachable GK-API not initialized At least one of <i>serverName</i> , <i>pContext</i> or <i>pConnection</i> is <i>null</i>
Description	This function must be called to establish a physical connection to the specified application server. A Context Id is returned. This identifier must be used in any other request sent to the BCS Clearing system (i.e. Submit, Inquire, Subscribe, UnSubscribe, ...). It is possible to create more than one context.	

## 5.4 GK\_Dispatch

<i>GK_Reply_t</i>	<b><i>GK_Dispatch</i></b> ( <i>GK_Context_t context</i> );	
Parameters	<b>context</b>	Working context identifier
Return values	GK_SUCCESS GK_API_ERROR GK_INVALID_CONTEXT GK_API_NOT_INITIALIZED	Dispatch successfully completed Internal error Context not valid API not initialized
Description	This function is used to handle callbacks. <i>GK_Dispatch</i> must be called as soon as an event raises from the working context. For this purpose, before calling <i>GK_Dispatch</i> , call "select" API on the socket returned by <i>GK_CreateContext</i> using a positive timeout values (i.e. not zero; usual timeout value is 5 seconds). Moreover, it is recommended to call <i>GK_Dispatch</i> using a dedicated thread, one for each working context.	

## 5.5 GK\_ReleaseContext

<i>GK_Reply_t</i>	<b><i>GK_ReleaseContext</i></b> ( <i>GK_Context_t context</i> );	
Parameters	<b>context</b>	Working context identifier
Return values:	GK_SUCCESS GK_API_ERROR GK_INVALID_CONTEXT GK_API_NOT_INITIALIZED	Context successfully released. GK-API not initialized or internal error Context not valid GK-API not initialized
Description	This function must be called to release/destroy a working context.	

## 5.6 GK\_Connect

<i>GK_Reply_t</i>	<b><i>GK_Connect</i></b> ( <i>GK_Context_t context</i> , <i>const char* userName</i> ,	
-------------------	---	--

# Programmer's Manual

3 June 2016

```

const char* password,
const char* market,
GK_Callback_t pCallbackResponse,
GK_Callback_t pCallbackMarketStatus,
GK_Tag_t gkTag)

```

Parameters	<p><b>context</b></p> <p><b>userName</b></p> <p><b>password</b></p> <p><b>market</b></p> <p><b>pCallbackResponse</b></p> <p><b>pCallbackMarketStatus</b></p> <p><b>gkTag</b></p>	<p>Active context identifier through which a connection must be performed.</p> <p>Name of the user requiring the connection</p> <p>Password of the user requiring the connection.</p> <p>Market or Clearing House name to which a connection is requested (e.g. MTA, CCG, ...)</p> <p>Callback to handle a notification event for the related request.</p> <p>Callback to handle a notification event for the connection status</p> <p>User tag returned by the callback</p>
Return values:	<p>GK_SUCCESS</p> <p>GK_API_ERROR</p> <p>GK_INVALID_CONTEXT</p> <p>GK_SERVER_UNREACHABLE</p> <p>GK_API_NOT_INITIALIZED</p> <p>GK_COMMAND_ON_GOING</p> <p>GK_CONTEXT_BUSY</p> <p>GK_INVALID_PARAMETER</p> <p><i>from pCallbackResponse</i></p> <p>GK_REQUEST_ACCEPTED</p> <p>GK_REQUEST_REJECTED</p> <p>GK_ALREADY_CONNECTED</p> <p>GK_INVALID_MARKET</p> <p>GK_ACCESS_DENIED</p> <p>GK_LICENCE_ERROR</p> <p>GK_INSUFFICIENT_PRIVILEGES</p> <p><i>from pCallbackMarketStatus</i></p> <p>GK_MARKET_STATUS_NOTIFICATION</p> <ul style="list-style-type: none"> <li>• GK_CONNECTION_UP</li> <li>• GK_CONNECTION_WARNING</li> <li>• GK_CONNECTION_DOWN</li> <li>• GK_SERVER_DOWN</li> </ul> <p>GK_TRANSACTION_STATUS_NOTIFICATION</p> <ul style="list-style-type: none"> <li>• GK_CONNECTION_UP</li> <li>• GK_CONNECTION_DOWN</li> </ul> <p>GK_SUBSCRIPTION_STATUS_NOTIFICATION</p> <ul style="list-style-type: none"> <li>• GK_CONNECTION_UP</li> <li>• GK_CONNECTION_DOWN</li> </ul>	<p>Connection request successfully executed</p> <p>Internal error</p> <p>Context is not valid</p> <p>Server unreachable</p> <p>API not initialized</p> <p>A connection request is still on going and a notification event for the previous request must be received</p> <p>Context is already in use (a connection on the context is already in place)</p> <p>At least one of <i>userName</i>, <i>password</i> or <i>market</i> is null or too long</p> <p>Connection accepted</p> <p>Connection refused</p> <p>Connection already in place</p> <p>MarketName is invalid</p> <p>Unknown user</p> <p>Maximum number of concurrent connections exceeded</p> <p>User cannot connect to the specified market</p> <p>All connections are active</p> <p>At least one connection is active, while one or more other connections can be down</p> <p>No connection is active</p> <p>Application server not reachable</p> <p>Transaction is active</p> <p>Transaction is not active</p> <p>Subscription is active</p> <p>Subscription is not active</p>



# Programmer's Manual

3 June 2016

Parameters:	<b>context</b> <b>transactionID</b>	Context identifier Transaction identifier
Return values	GK_SUCCESS GK_INVALID_TRANSACTIONID GK_INVALID_CONTEXT GK_API_ERROR GK_API_NOT_INITIALIZED GK_SERVER_UNREACHABLE	Destroy transaction successfully completed Transaction identifier is not valid Context not valid Internal error API not initialized Server unreachable
Description:	This function must be invoked to release all internal structures set up by the CreateTransaction function. It must be invoked before the GK_Disconnect function.	

## 5.10 GK\_Submit

<i>GK_Reply_t</i>	<b>GK_Submit</b> ( <i>GK_Context_t</i> context, <i>GK_Transaction_t</i> transactionID, <i>GK_ApplicationData_t*</i> applicationData, <i>GK_Callback_t</i> pCallbackResponse, <i>GK_Tag_t</i> gkTag);	
Parameters:	<b>context</b> <b>transactionID</b> <b>applicationData</b>  <b>pCallbackResponse</b>  <b>gkTag</b>	Context identifier Transaction identifier Application data layout to be executed. It can be built using proper functions (see below) Callback to handle a notification event for that request. User tag returned by the callback
Return values	GK_SUCCESS GK_INVALID_CONTEXT GK_API_ERROR GK_INVALID_TRANSACTIONID GK_API_NOT_INITIALIZED GK_SERVER_UNREACHABLE GK_COMMAND_ON_GOING  GK_OVERLOAD  GK_INVALID_PARAMETER  <i>from pCallbackResponse</i> GK_REQUEST_ACCEPTED GK_REQUEST_REJECTED GK_REQUEST_WARNING  GK_NO_MARKET_CONTEXT  GK_INVALID_FIELD GK_REQUEST_ONGOING  GK_PROPOSAL_ALREADY_EXISTS	Submit request successfully executed Context not valid Internal error Transaction identifier is not valid GK-API not initialized Server unreachable A connection request is still on going and a notification event for the previous request must be received Application window is exhausted. The caller must wait for completion of some previous accepted requests <i>applicationData</i> is null  Connection accepted Connection refused Request accepted with some specified warning The market or clearing house context is not available The specified field name is invalid A previous submit operation on the same transaction identifier is still on going A proposal belonging to the specified transaction identifier already exists

# Programmer's Manual

3 June 2016

GK_PROPOSAL_NOT_EXISTS	A proposal belonging to the specified transaction identifier does not exist
GK_INVALID_PROPOSAL_KEY	Invalid proposal referenced
GK_MISSING_FIELD_VALUE	Mandatory Field is empty/missing
GK_INVALID_CLASS	Class not valid
GK_NOT_CONNECTED	Connection in not in place
GK_INVALID_TRANSACTIONID	Transaction identifier is not valid

Description: This function must be invoked to send a Submit data structure to the BCS Clearing system. If this message will be accepted, a callback will be fired. If the system is still processing a submit request, it will reject any other submit request using the same Transaction Id, whereas it will accept requests with different Transaction Ids (previously received with a Create Transaction).

## 5.11 GK\_Subscribe

*GK\_Reply\_t* **GK\_Subscribe** (*GK\_Context\_t* context,  
*GK\_ApplicationData\_t\** applicationData,  
*GK\_Callback\_t* pCallbackResponse,  
*GK\_Callback\_t* pCallbackData,  
*GK\_Tag\_t* gkTag,  
*GK\_Subscription\_t\** pSubscriptionID);

Parameters:	<b>context</b>	Context identifier
	<b>applicationData</b>	Application Data layout to be executed. It can be built using proper functions (see below)
	<b>pCallbackResponse</b>	Call-back to handle a notification event for that request.
	<b>pCallbackData</b>	Call-back to handle a notification event containing returned data.
	<b>gkTag</b>	User tag returned by the call-back
	<b>pSubscriptionID</b>	Unique identifier for the requested subscription

Return values	GK_SUCCESS	Subscription request successfully executed
	GK_INVALID_CONTEXT	Context not valid
	GK_API_ERROR	Internal error
	GK_INVALID_SUBSCRIPTIONID	Transaction identifier is not valid
	GK_API_NOT_INITIALIZED	GK-API not initialized
	GK_SERVER_UNREACHABLE	Server unreachable
	GK_OVERLOAD	Application window is exhausted. The caller must wait for completion of some previous accepted requests
	GK_INVALID_PARAMETER	At least one of <i>applicationData</i> or <i>pSubscriptionID</i> is null
	<i>from pCallbackResponse</i>	
	GK_REQUEST_ACCEPTED	Connection accepted
	GK_REQUEST_REJECTED	Connection refused
	GK_REQUEST_WARNING	Request accepted with some specified warnings
	GK_NO_MARKET_CONTEXT	The market or clearing house context is not available
	GK_INVALID_FIELD	The specified field name is invalid
	GK_MISSING_FIELD_VALUE	Mandatory field is empty

# Programmer's Manual

3 June 2016

GK_INVALID_CLASS	Class not valid
GK_NOT_CONNECTED	Connection has not been set
GK_WRONG_PARAM	Wrong parameters passed

Description: This function must be invoked to send a Subscribe data structure to the BCS Clearing system.

## 5.12 GK\_UnSubscribe

*GK\_Reply\_t*

```
GK_UnSubscribe (GK_Context_t context,
                 GK_Subscription_t* pSubscriptionID,
                 GK_Callback_t pCallbackResponse,
                 GK_Tag_t gkTag);
```

Parameters:	<b>context</b>	Context identifier
	<b>pSubscriptionID</b>	Unique identifier for the requested subscription to be ended
	<b>pCallbackResponse</b>	Call-back to handle a notification event for that request.
	<b>gkTag</b>	User tag returned by the callback

Return values	GK_SUCCESS	Unsubscribe request successfully executed
	GK_INVALID_CONTEXT	Context not valid
	GK_API_ERROR	Internal error
	GK_INVALID_SUBSCRIPTIONID	Suscription identifier is not valid
	GK_API_NOT_INITIALIZED	API not initialized
	GK_SERVER_UNREACHABLE	Server unreachable
	GK_COMMAND_ON_GOING	A connection request is still on going and a notification event for the previous request must be received
	GK_OVERLOAD	Application window is exhausted. The caller must wait for completion of some previous accepted requests
	<i>from pCallbackResponse</i>	
	GK_REQUEST_ACCEPTED	Connection accepted
	GK_REQUEST_REJECTED	Connection refused
	GK_REQUEST_WARNING	Request accepted with some specified warning
	GK_NO_MARKET_CONTEXT	The market or clearing house context is not available
	GK_REQUEST_ONGOING	A previous submit operation on the same transaction identifier is still on going
	GK_NOT_CONNECTED	Connection in not in place

Description: This function must be invoked to remove an active subscription. Subscriptions are not removed when a client application logs off via the GK\_Disconnect function.

## 5.13 GK\_Inquire

*GK\_Reply\_t*

```
GK_Inquire (GK_Context_t context,
             GK_ApplicationData_t* applicationData,
             GK_Callback_t pCallbackResponse,
             GK_Callback_t pCallbackData,
             GK_Tag_t gkTag);
```

# Programmer's Manual

3 June 2016

*GK\_Inquire\_t\* pInquiryID);*

Parameters:	<b>context</b> <b>applicationData</b>  <b>pCallbackResponse</b>  <b>pCallbackData</b>  <b>gkTag</b> <b>pInquiryID</b>	Context identifier Application Data layout to be executed. It can be built using proper functions (see below) Call-back to handle a notification event for that request. Call-back to handle a notification event containing returned data. User tag returned by the call-back Unique identifier for the requested inquiry
Return values	GK_SUCCESS GK_INVALID_CONTEXT GK_API_ERROR GK_API_NOT_INITIALIZED GK_SERVER_UNREACHABLE GK_OVERLOAD  GK_INVALID_PARAMETER  <i>from pCallbackResponse</i> GK_REQUEST_ACCEPTED GK_REQUEST_REJECTED GK_REQUEST_WARNING  GK_NO_MARKET_CONTEXT  GK_INVALID_FIELD GK_MISSING_FIELD_VALUE GK_INVALID_CLASS GK_NOT_CONNECTED GK_REQUEST_ONGOING  GK_WRONG_PARAM	Inquire request successfully executed Context not valid Internal error API not initialized Server unreachable Application window is exhausted. The caller must wait for completion of some previous accepted requests At least one of <i>applicationData</i> or <i>pInquiryID</i> is null  Connection accepted Connection refused Request accepted with some specified warnings The market or clearing house context is not available The specified field name is invalid Mandatory field is empty Class not valid Connection has not been set A previous inquiry operation on the same transaction identifier is still on going Wrong parameters passed
Description:	This function must be invoked to send an Inquire data structure to the BCS Clearing system.	

## 5.14 GK\_GetVersion

*GK\_Reply\_t*

***GK\_GetVersion(char\*\* company, char\*\* version, char\*\* creationDate, char\*\* comment);***

Parameters	<b>company</b> <b>version</b> <b>creationDate</b> <b>comment</b>	Company that distributes the GK-API Version Identifier Creation date Any comment
Return values:	GK_SUCCESS GK_API_ERROR	Request successfully executed Internal error

# Programmer's Manual

3 June 2016

Description This function must be invoked in order to know the current GK-API version. The output parameters are allocated by the library and they must be released by the client application using the `GK_FreeString()` function.

## 5.15 GK\_ConnectEx

```
GK_Reply_t      GK_ConnectEx (GK_Context_t context,
                             const char*  userName,
                             const char*  password,
                             const char*  market,
                             const char*  ClientIP,
                             const char*  ClientData,
                             GK_Callback_t pCallbackResponse,
                             GK_Callback_t pCallbackMarketStatus,
                             GK_Tag_t    gkTag)
```

Parameters	<p><b>context</b></p> <p><b>userName</b></p> <p><b>password</b></p> <p><b>market</b></p> <p><b>ClientIP</b></p> <p><b>ClientData</b></p> <p><b>pCallbackResponse</b></p> <p><b>pCallbackMarketStatus</b></p> <p><b>gkTag</b></p>	<p>Active context identifier through which a connection must be performed.</p> <p>Name of the user requiring the connection. Maximum allowed length: 40 characters.</p> <p>Password of the user requiring the connection. Maximum allowed length: 40 characters.</p> <p>Market or Clearing House name to which a connection is requested (e.g. MTA, CCG, ...). Maximum allowed length: 40 characters.</p> <p>IP address of the client host. It is sent to the server in order to univocally identify the client. Maximum allowed length: 15 characters.</p> <p>Free text sent to the server for log purpose. Maximum allowed length: 512 characters.</p> <p>Callback to handle a notification event for the related request.</p> <p>Callback to handle a notification event for the connection status</p> <p>User tag returned by the callback</p>
Return values:	<p>GK_SUCCESS</p> <p>GK_API_ERROR</p> <p>GK_INVALID_CONTEXT</p> <p>GK_SERVER_UNREACHABLE</p> <p>GK_API_NOT_INITIALIZED</p> <p>GK_COMMAND_ON_GOING</p> <p>GK_CONTEXT_BUSY</p> <p>GK_INVALID_PARAMETER</p> <p><i>from pCallbackResponse</i></p> <p>GK_REQUEST_ACCEPTED</p> <p>GK_REQUEST_REJECTED</p> <p>GK_ALREADY_CONNECTED</p> <p>GK_INVALID_MARKET</p>	<p>Connection request successfully executed</p> <p>Internal error</p> <p>Context is not valid</p> <p>Server unreachable</p> <p>API not initialized</p> <p>A connection request is still on going and a notification event for the previous request must be received</p> <p>Context is already in use (a connection on the context is already in place)</p> <p>At least one of <i>userName</i>, <i>password</i>, <i>market</i>, <i>ClientIP</i> or <i>ClientData</i> is null or too long</p> <p>Connection accepted</p> <p>Connection refused</p> <p>Connection already in place</p> <p>Invalid MarketName</p>

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# Programmer's Manual

3 June 2016

GK_ACCESS_DENIED	Unknown user
GK_LICENCE_ERROR	Maximum number of concurrent connections exceeded
GK_INSUFFICIENT_PRIVILEGES	User cannot connect to the specified market

*from pCallbackMarketStatus*

GK\_MARKET\_STATUS\_NOTIFICATION

- GK\_CONNECTION\_UP All connections are active
- GK\_CONNECTION\_WARNING At least one connection is active, while one or more other connections can be down

- GK\_CONNECTION\_DOWN No connection is active
- GK\_SERVER\_DOWN Application server not reachable

GK\_TRANSACTION\_STATUS\_NOTIFICATION

- GK\_CONNECTION\_UP Transaction is active
- GK\_CONNECTION\_DOWN Transaction is not active

GK\_SUBSCRIPTION\_STATUS\_NOTIFICATION

- GK\_CONNECTION\_UP Subscription is active
- GK\_CONNECTION\_DOWN Subscription is not active

Description	This function must be invoked in order to establish a connection to the BCS Clearing system.
-------------	--

---

## 6.0 Introduction to Callbacks

All callback functions have the following structure:

```
void Callback (GK_Context_t context,  
               GK_Data_t gkData,  
               GK_Tag_t gkTag);
```

The callback function is invoked by the GK-API to provide the calling application with asynchronous notifications that can contain data or connection monitoring information. The client application can define as many callbacks as required and then it can bind them to each single request by passing its pointer to the function call.

To know the notification type belonging to the callback, the client application must invoke the GK\_GetNotificationType() function in the callback itself, passing the gkData parameter.

The following notification types are available:

- GK\_MARKET\_STATUS\_NOTIFICATION
- GK\_CONNECTION\_RESPONSE\_NOTIFICATION
- GK\_DISCONNECTION\_RESPONSE\_NOTIFICATION
- GK\_TRANSACTION\_STATUS\_NOTIFICATION
- GK\_SUBSCRIPTION\_STATUS\_NOTIFICATION
- GK\_SUBMIT\_RESPONSE\_NOTIFICATION
- GK\_SUBSCRIBE\_RESPONSE\_NOTIFICATION
- GK\_UNSUBSCRIBE\_RESPONSE\_NOTIFICATION





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# Programmer's Manual

3 June 2016

**Description** The callback function pointer is passed to the submit request function. The GK-API will call the callback whenever it must notify new results. If this callback function pointer is passed only to the submit request function, it will be possible to receive only notification of the GK\_SUBMIT\_RESPONSE\_NOTIFICATION type. In order to know the submit result the GK\_GetMarketResponse() function must be invoked passing gkData. On the other hand, to know the transaction identifier belonging to that submit the GK\_GetTransactionID() function must be invoked passing gkData.

## 6.5 Application message subscription result

*void* **SubscribeResp** (*GK\_Context\_t context*,  
*GK\_Data\_t gkData*,  
*GK\_Tag\_t gkTag*);

**Parameters:** **context** Context identifier  
**gkData** Data returned from the Notification event  
**gkTag** User tag returned by the call-back

**Description** The callback function pointer is passed to the subscribe request function. The GK-API will call the callback whenever it must notify new results. If this callback function pointer is passed only to the subscribe request function, it will be possible to receive only notification of the GK\_SUBSCRIBE\_RESPONSE\_NOTIFICATION type. In order to know the subscription identifier the GK\_GetSubscriptionID() function must be invoked passing gkData. On the other hand, to know the request result the GK\_GetMarketResponse() function must be invoked passing gkData.

## 6.6 Application message unsubscription result

*void* **UnSubscribeResp** (*GK\_Context\_t context*,  
*GK\_Data\_t gkData*,  
*GK\_Tag\_t gkTag*);

**Parameters:** **context** Context identifier  
**gkData** Data returned from the Notification event  
**gkTag** User tag returned by the call-back

**Description** The callback function pointer is passed to the unsubscribe request function. The GK-API will call the callback whenever it must notify new results. If this callback function pointer is passed only to the unsubscribe request function, it will be possible to receive only notification of the GK\_UNSUBSCRIBE\_RESPONSE\_NOTIFICATION type. In order to know the subscription identifier the GK\_GetSubscriptionID() function must be invoked passing gkData. On the other hand, to know the request result the GK\_GetMarketResponse() function must be invoked passing gkData.

## 6.7 Data inquiry request result

*void* **InquireResp** (*GK\_Context\_t context*,  
*GK\_Data\_t gkData*,  
*GK\_Tag\_t gkTag*);

**Parameters:** **context** Context identifier  
**gkData** Data returned from the Notification event  
**gkTag** User tag returned by the call-back



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# Programmer's Manual

3 June 2016

**Description** The callback function pointer is passed to the snapshot subscription (inquiry) notification function. The GK-API will call the callback whenever it must notify new data. If this callback function pointer is passed only to the inquiry request function, it will be possible to receive only notification of the GK\_INQUIRE\_DATA\_NOTIFICATION and GK\_BINARY\_INQUIRE\_DATA\_NOTIFICATION types. The received notification type only depends on the class used in the inquiry request.

In order to unpack incoming data of GK\_INQUIRE\_DATA\_NOTIFICATION type, the GK\_GetClassName(), GK\_GetClassData(), GK\_GetFieldClassData() functions must be invoked passing gkData. On the other hand, to know the inquiry identifier belonging to that snapshot subscription, the GK\_GetInquireID() function must be invoked passing gkData. Instead, in order to manage incoming data of GK\_BINARY\_INQUIRE\_DATA\_NOTIFICATION type, the GK\_GetClassName() and GK\_GetBinaryData() functions must be invoked passing gkData. Data retrieved using the GK\_GetBinaryData() function are binary data. If multiple binary notifications are received on an inquiry request, user have to concatenate each binary data segment in the order they are received to obtain the whole inquiry response data. Depending on the class used in the inquiry request, the received binary data can be compressed by the server. To decompress binary data, the GK\_UnzipBinaryData function must be invoked (see section 9.0).

---

## 7.0 Retrieving data from callback objects

### 7.1 Connection request result

*GK\_Reply\_t* ***GK\_FreeString*** (*char\** data);

**Parameters:** **data** Data to be freed

**Return values:** GK\_SUCCESS Function successfully completed

**Description:** This function must be invoked to release all string-type and binary-type data allocated by the GK-API.

### 7.2 GK\_GetNotificationType

*GK\_Reply\_t* ***GK\_GetNotificationType***  
(*GK\_Data\_t* gkData,  
*GK\_Notification\_t\** pNotificationType);

**Parameters:** **gkData** Handle of available data  
**pNotificationType** Notification type

**Return values:** GK\_SUCCESS Function successfully completed  
GK\_FAILED Function not completed  
GK\_INVALID\_HANDLE The referred handle is not valid  
GK\_API\_ERROR Internal error  
GK\_API\_NOT\_INITIALIZED GK-API not initialized

**Description:** This function must be invoked in order to extract the notification type related to a callback. The function can be used for any notification type.





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# Programmer's Manual

3 June 2016

Description: This function must be invoked in order to extract the inquiry identifier notified by a callback. The function can be used only for the following notification types:

- GK\_INQUIRE\_RESPONSE\_NOTIFICATION
- GK\_INQUIRE\_DATA\_NOTIFICATION
- GK\_BINARY\_INQUIRE\_DATA\_NOTIFICATION

## 7.8 GK\_GetClassName

*GK\_Reply\_t*

```
GK_GetClassName  
(GK_Data_t gkData,  
char** className,  
GK_ClassType_t* pClassType);
```

Parameters: **gkData** Handle of available data  
**className** Class name  
**pClassType** Class type

Return values: GK\_SUCCESS Function successfully completed  
GK\_FAILED Function not completed  
GK\_INVALID\_HANDLE The referred handle is not valid  
GK\_API\_ERROR Internal error  
GK\_API\_NOT\_INITIALIZED GK-API not initialized

Description: This function must be invoked in order to extract the class name notified by a callback. The *className* parameter is allocated by the GK-API and must be released by the calling application using the *GK\_FreeString* function. The function can be used only for the following notification types:

- GK\_NOTIFY\_DATA\_NOTIFICATION
- GK\_INQUIRE\_DATA\_NOTIFICATION
- GK\_BINARY\_INQUIRE\_DATA\_NOTIFICATION

## 7.9 GK\_DecodeData

*GK\_Reply\_t*

```
GK_DecodeData (GK_Data_t gkData,  
char** data);
```

Parameters: **gkData** Handle of available data  
**data** Application data

Return values: GK\_SUCCESS Function successfully completed  
GK\_FAILED Function not completed  
GK\_INVALID\_HANDLE The referred handle is not valid  
GK\_API\_ERROR Internal error  
GK\_API\_NOT\_INITIALIZED GK-API not initialized

Description: This function must be invoked in order to extract the application data (string) notified by a callback. The *data* parameter is allocated by the GK-API and must be released by the calling application using *GK\_FreeString*. The function can be used only for the following notification types:

- GK\_NOTIFY\_DATA\_NOTIFICATION
- GK\_INQUIRE\_DATA\_NOTIFICATION







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# Programmer's Manual

3 June 2016

## 8.2 GK\_EncodeData

*GK\_Reply\_t*

***GK\_EncodeData***  
(*GK\_ApplicationData\_t\** *pApplicationData*,  
*const char\** *data*);

Parameters	<b>pApplicationData</b>	Pointer to the message structure to be filled
	<b>data</b>	Application fields (format: " <i>field=value</i> ; <i>field=value</i> ;;")
Return values:	GK_SUCCESS	Function successfully completed
	GK_FAILED	Function not completed
	GK_API_ERROR	Internal error
	GK_API_NOT_INITIALIZED	GK-API not initialized
Description:	This function must be invoked to insert the application message using the following format: "field=value". As opposed to the GK_Set... functions (which set a single field value at the time), this function will set the complete message string abiding by the message layout.	

## 8.3 GK\_SetValueString

*GK\_Reply\_t*

***GK\_SetValueString***  
(*GK\_ApplicationData\_t\** *pApplicationData*,  
*const char\** *key*,  
*const char\** *value*);

Parameters	<b>pApplicationData</b>	Pointer to the message structure to be filled
	<b>Key</b>	Application field name
	<b>Value</b>	Field value to insert
Return values:	GK_SUCCESS	Function successfully completed
	GK_FAILED	Function not completed
	GK_API_ERROR	Internal error
	GK_API_NOT_INITIALIZED	GK-API not initialized
Description:	This function must be invoked to assign the value "value" to the field "key" . If a value already exists, the new value will replace the previous one.	

## 8.4 GK\_SetValueLong

*GK\_Reply\_t*

***GK\_SetValueLong***  
(*GK\_ApplicationData\_t\** *pApplicationData*,  
*const char\** *key*,  
*long* *value*);

Parameters	<b>pApplicationData</b>	Pointer to the message structure to be filled
	<b>Key</b>	Application field name
	<b>Value</b>	Field value to insert
Return values:	GK_SUCCESS	Function successfully completed
	GK_FAILED	Function not completed
	GK_API_ERROR	Internal error

---

# Programmer's Manual

3 June 2016

GK\_API\_NOT\_INITIALIZED                      GK-API not initialized

Description:                      This function must be invoked to assign the value "value" to the field "key" . If a value already exists, the new value will replace the previous one.

## 8.5 GK\_SetValueDouble

*GK\_Reply\_t*                      **GK\_SetValueDouble**  
(*GK\_ApplicationData\_t\** *pApplicationData*,  
   *const char\** *key*,  
   *double* *value*);

Parameters                      **pApplicationData**                      Pointer to the message structure to be filled  
   **key**                                      Application field name  
   **value**                                      Field value to insert

Return values:                      GK\_SUCCESS                              Function successfully completed  
   GK\_FAILED                              Function not completed  
   GK\_API\_ERROR                              Internal error  
   GK\_API\_NOT\_INITIALIZED                      GK-API not initialized

Description:                      This function must be invoked to assign the value "value" to the field "key" . If a value already exists, the new value will replace the previous one.

## 8.6 GK\_SetValueInt

*GK\_Reply\_t*                      **GK\_SetValueInt**  
(*GK\_ApplicationData\_t\** *pApplicationData*,  
   *const char\** *key*,  
   *int* *value*);

Parameters                      **pApplicationData**                      Pointer to the message structure to be filled  
   **key**                                      Application field name  
   **value**                                      Field value to insert

Return values:                      GK\_SUCCESS                              Function successfully completed  
   GK\_FAILED                              Function not completed  
   GK\_API\_ERROR                              Internal error  
   GK\_API\_NOT\_INITIALIZED                      GK-API not initialized

Description:                      This function must be invoked to assign the value "value" to the field "key" . If a value already exists, the new value will replace the previous one.

## 8.7 GK\_DestroyApplicationData

*GK\_Reply\_t*                      **GK\_DestroyApplicationData**  
(*GK\_ApplicationData\_t\** *pApplicationData*);

Parameters                      **pApplicationData**                      Pointer to the message structure to be filled

Return values:                      GK\_SUCCESS                              Function successfully completed

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# Programmer's Manual

3 June 2016

GK_FAILED	Function not completed
GK_API_ERROR	Internal error
GK_API_NOT_INITIALIZED	GK-API not initialized

Description: This function must be invoked to release the message structure.

## 8.8 GK\_SetTransactionID

*GK\_Reply\_t*                      ***GK\_SetTransactionID***  
(*GK\_ApplicationData\_t\** *pApplicationData*,  
*GK\_Transaction\_t* *transaction*);

Parameters	<b>pApplicationData</b>	Pointer to the message structure to be filled
	<b>transaction</b>	Transaction identifier

Return values:	GK_SUCCESS	Function successfully completed
	GK_FAILED	Function not completed
	GK_API_ERROR	Internal error
	GK_API_NOT_INITIALIZED	GK-API not initialized

Description: This function must be invoked to insert a transaction identifier within an application message. This type of application message is needed to subscribe information related to the related transaction (e.g. status, proposal information belonging to the transaction).

---

## 9.0 Unzipping callback functions

Binary compressed data received on notification of GK\_BINARY\_INQUIRE\_DATA\_NOTIFICATION type can be decompressed using the GK\_UnzipBinaryData() function, which provides an in-memory decompression mechanism including integrity checks of the uncompressed data.

To call the GK\_UnzipBinaryData() function, user application must provide an input buffer containing the binary compressed data and an output buffer that will receive the uncompressed data. If the input buffer contains all the binary compressed data and the output buffer is large enough, decompression can be done in a single step. Otherwise, the unzip activity can be done by repeated calls of the GK\_UnzipBinaryData() function. In the latter case, the user application must provide more input and/or consume the output (providing more output space) before each call. The GK\_UnzipBinaryData() function provides each time as much output as possible, until there is no more input data or no more space in the output buffer.

In order to use the GK\_UnzipBinaryData() function, user application must also provide a parameter of GK\_UnzipHelper\_t type, which is an internal structure managed by the GK-API during the unzip process. Before starting to unzip binary data, user application has to create an instance of GK\_UnzipHelper\_t type by means of the GK\_CreateUnzipHelper() function. Then, in order to provide the input data buffer, user have to initialize the GK\_UnzipHelper\_t structure using the GK\_InitializeUnzipHelper() function; this function has to be called every time more input is needed to complete the unzip process. After that, user application have to repeatedly call the GK\_UnzipBinaryData() function until no more output is available. When the unzip process is terminated (as well as or an error has occurred), the helper structure has to be





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# Programmer's Manual

3 June 2016

Description: This function must be invoked to unzip compressed binary data. This function decompresses as much data as possible, and stops when the input buffer becomes empty or the output buffer becomes full.

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## 10.0 Recovery

This section describes the recovery process implemented by the system and the actions to be taken when the system notifies the events concerning the services and the markets connection status. In order to receive the connection status, the client application has to invoke the `Subscribe.System.ServiceMarketStatus` subscription class and it has to evaluate the data provided by the `Notify.System.ServiceMarketStatus` callback function.

Instead, events concerning the status of the connection between client and server are provided through the `MarketStatus` callback (see section 6.3).

### 10.1 Services

BCS Server is based on a set of services, each one managing a specific set of functions. It is possible to be notified about the status of a single service or about the overall status of the system. Possible values for service id are the following:

---

Service	ServiceID	Description
SOLA Gateway	2500	The service that manages the connection to SOLA Derivatives Markets
Risk Manager	2000	The service that manages all Risk Management requests
Clearing Data Manager	2100	The service that stores all market realtime data
Report Manager	2200	The service that manages all report requests
Transactional Gateway	2300	The gateway that connects to CC&G Clearing system and manages all transactional requests
Realtime Gateway	2400	The gateway that connects to CC&G Clearing system and receives real time data
Overall status	100	The overall status of the services (meant as logical AND of Report Manager, Transactional Gateway and Realtime Gateway)

Please note that in the following tables the length column stands for the maximum length of the field.

---

# Programmer's Manual

3 June 2016

## 10.2 `Subscribe.System.ServiceMarketStatus`

Request the service market connection status. The status is notified by `Notify.System.ServiceMarketStatus`.

Field	Type	Length	Description
<code>ServiceID</code>	integer	10	The ID of the service
<code>RequestedMember</code>	string	100	Not mandatory.

## 10.3 `Notify.System.ServiceMarketStatus`

Notify the service connection status.

Field	Type	Length	Description
<code>Member</code>	String	100	Member name.
<code>ServiceID</code>	integer	10	The ID of the service
<code>Market</code>	string	100	Market identifier
<code>Status</code>	string	50	The connection status of the service <code>&lt;ServiceID&gt;</code> operating on the market <code>&lt;Market&gt;</code> for the member <code>&lt;Member&gt;</code> .  The possible values are:  ' <code>CONNECTION_UP</code> ': the service is available and (if applicable) the market connection is correctly established.  ' <code>CONNECTION_WARNING</code> ': the service is available and (if applicable) the market connection is correctly established but not all the configured member connections are established.  ' <code>CONNECTION_DOWN</code> ': the service is available but (if applicable) the market connection is not established.  ' <code>CONNECTION_CRASH</code> ': the service is not available

The following actions need to be taken when `Notify.System.ServiceMarketStatus` events are received:

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# Programmer's Manual

3 June 2016

CONNECTION_UP CONNECTION_WARNING	The connection is successfully established: the client can start its activity.
CONNECTION_DOWN	The market/service connection is no longer available: the client has to wait for a 'CONNECTION_UP' or 'CONNECTION_WARNING' event in order to restart its activity. The Subscribe calls executed before the CONNECTION_DOWN event will be automatically recalled by the system, so that the client has not to recall them.
CONNECTION_CRASH	The service is no longer available: the client has to wait for a 'CONNECTION_UP' or 'CONNECTION_WARNING' event in order to restart its activity. The Subscribe calls executed before the CONNECTION_CRASH event must be recalled by the client.

## 10.4 Examples

### 10.4.1 Example 1

The following actions need to be taken when Notify.System.ServiceMarketStatus events are received:

---

#### Example 1

The client application subscribes to the service market status for the Clearing Service (service ID 100) on market CCG:

```
ClassName:<Subscribe.System.ServiceMarketStatus>
```

```
ClassData: <ServiceID=100;>
```

The client application receives the subscribe response acknowledge:

```
SUBSCRIBE RESPONSE CALLBACK: SubscriptionId=0
```

```
MarketReply=0. Spec="Request accepted"
```

The client application receives the subscribe data:

```
SUBSCRIBE DATA CALLBACK: SubscriptionId=0
```

```
ClassName = Notify.System.ServiceMarketStatus, ClassType = 1
```

```
Data = Member=8095;ServiceID=100;Market=CCG;Status=CONNECTION_UP
```

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# Programmer's Manual

3 June 2016

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## Example 1

The client application starts its activity sending Subscribe, Submit, Inquire application requests.

Then, the connection (CCG) becomes no longer available, or the gateway (CCG) crashes; the following event will be received:

SubscriptionId=0

ClassName = Notify.System.ServiceMarketStatus, ClassType = 1

Data = Member=8095;ServiceID=100;Market=CCG;Status=CONNECTION\_DOWN

When the connection is established again, then the following event will be received:

SUBSCRIBE DATA CALLBACK: SubscriptionId=0

ClassName = Notify.System.ServiceMarketStatus, ClassType = 1

Data = Member=8095;ServiceID=100;Market=CCG;Status=CONNECTION\_UP

At this point, the client application can re-start its activity without recalling the Subscribe application requests.

---

## 10.4.2 Example 2

---

### Example 2

The client application subscribes to the service market status for the Clearing Service (service ID 100) on market CCG:

ClassName:<Subscribe.System.ServiceMarketStatus>

ClassData: <ServiceID=100;>

The client application receives the subscribe response acknowledge:

SUBSCRIBE RESPONSE CALLBACK: SubscriptionId=0

MarketReply=0. Spec="Request accepted"

The client application receives the subscribe data:

SUBSCRIBE DATA CALLBACK: SubscriptionId=0

ClassName = Notify.System.ServiceMarketStatus, ClassType = 1

Data = Member=8095;ServiceID=100;Market=CCG;Status=CONNECTION\_UP

The client starts its activity sending Subscribe, Submit, Inquire application requests.

Then, the Clearing Service becomes unavailable; the following event will be received. Please, note that no

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# Programmer's Manual

3 June 2016

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## Example 2

market is specified in the field <Market>:

```
SUBSCRIBE DATA CALLBACK: SubscriptionId=0
ClassName = Notify.System.ServiceMarketStatus, ClassType = 0
Data = ServiceID=100;Status=CONNECTION_CRASH;Market=;
```

When the system activates the recovery process, the following events will be received:

```
SUBSCRIBE DATA CALLBACK: SubscriptionId=0
ClassName = Notify.System.ServiceMarketStatus, ClassType = 0
Data = ServiceID=100;Status=CONNECTION_UP;Market=;
```

Note that the first event with Status=CONNECTION\_UP does not specify the market (Status=CONNECTION\_UP;Market=;). It means that the service has become available but the connection to the market has not. Therefore the client should not take any action yet.

Afterwards, the event indicating that the system has successfully recovered the connection will be sent:

```
SUBSCRIBE DATA CALLBACK: SubscriptionId=0
ClassName = Notify.System.ServiceMarketStatus, ClassType = 1
Data = Member=8095;ServiceID=100;Market=CCG;Status=CONNECTION_UP
```

At this point, the client application can re-start its activity. It has to recall the Subscribe application requests.

---

## 10.5 Recovery Simulation in CDS (Test) environment

It's possible to test the System.ServiceMarketStatus messages reception in the CDS (Test) environment every Tuesday, starting from 10:00 to 11:20 and from 15:00 to 16:20 (GMT).

After the login to the system, the user should send a Subscribe.System.ServiceMarketStatus message for each service managed by his application, in order to receive the related status updates (as per highlighted in the table at section 10.1 ).

Every Tuesday, a crash simulation of the BCS components will be executed as follows:

GMT Time	Description
10:00 / 15:00	The component Report Manager crashes; one or more messages with status CONNECTION_CRASH and ServiceId=2200 are received.

# Programmer's Manual

3 June 2016

GMT Time	Description
10:05 / 15:05	The component Report Manager is restored; one or more messages with status CONNECTION_UP and Serviceld=2200 are received.
10:15 / 15:15	The component Realtime Gateway crashes; one or more messages with status CONNECTION_CRASH and Serviceld=2400 are received.
10:20 / 15:20	The component Realtime Gateway is restored; one or more messages with status CONNECTION_UP and Serviceld=2400 are received.
10:30 / 15:30	The component Transactional Gateway crashes; one or more messages with status CONNECTION_CRASH and Serviceld=2300 are received.
10:35 / 15:35	The component Transactional Gateway is restored; one or more messages with status CONNECTION_UP and Serviceld=2300 are received.
10:45 / 15:45	The component Clearing Data Manager crashes; one or more messages with status CONNECTION_CRASH and Serviceld=2100 are received.
10:50 / 15:50	The component Clearing Data Manager is restored; one or more messages with status CONNECTION_UP and Serviceld=2100 are received.
11:00 / 16:00	The component Risk Management crashes; one or more messages with status CONNECTION_CRASH and Serviceld=2000 are received.
11:05 / 16:05	The component Risk Management is restored; one or more messages with status CONNECTION_UP and Serviceld=2000 are received.
11:15 / 16:15	The component Sola Gateway crashes; one or more messages with status CONNECTION_CRASH and Serviceld=2500 are received.

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# Programmer's Manual

3 June 2016

GMT Time	Description
11:20 / 16:20	The component Risk Managment is restored; one or more messages with status CONNECTION_UP and ServiceId=2500 are received.

After the 11:20 until to 15:00 and after the 16.20 GMT the system becomes available as per the usual schedule.

Sometimes, during the recovery test performed in the afternoon, is possible to receive an extra Connection Crash on the Transactional Gateway component. This is caused by CCG that starts his closure procedure.

Please note that, in case a user sends more than a `Subscribe.System.MarketStatus` for the same `ServiceId`, it will receive a number of `CONNECTION_CRASH` and `CONNECTION_UP` messages equal to the number of `Subscribe.System.ServiceMarketStatus` active (accepted by the system).

For instance, if a user has `3xSubscribe.System.ServiceMarketStatus` active with `ServiceId=2300`, it will receive `3xNotify.System.ServiceMarketStatus` with status `CONNECTION_CRASH` and `ServiceId=2300` followed by `3xNotify.System.ServiceMarketStatus` with status `CONNECTION_UP` and `ServiceId=2300`.

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London Stock Exchange

10 Paternoster Square

London EC4M 7LS

Telephone: +44 (0) 20 7797 1000

[www.lseg.com](http://www.lseg.com)



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