X-pand into the Future

e u r e x *information*

Date: Frankfurt, December 16, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Daniel Gisler

Central Counterparty – CCP Circulars 59/02, 60/02, 61/02

Contact: Functional Member Readiness: Tel. +49 (0)69-21 01-17 00

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 59/02 (English/Deutsch) - Fee and Pricing Reports (English/Deutsch) CCP Circular 60/02 (English/Deutsch) CCP Circular 61/02 - Buy-in User Guide (English only) - VALUES API - Final Version (English only)

Please find attached a copy of Central Counterparty Circular 59/02, 60/02 and 61/02 sent to Frankfurter Wertpapierbörse members and vendors recently.

Circular 59/02 covers the delivery of documentation describing the provision and format of fee and pricing reports from CCP.

Circular 60/02 announces the delayed delivery of a document attached to Circular 61/02 – the Buy-in User Guide. The final version of the VALUES API documentation is also attached to Circular 61/02.

Eurex Clearing AG
D-60485 Frankfurt am Main
www.eurexchange.com

Functional Member Readiness
Tel. +49-69-2101-1700
Fax +49-69-2101-1701

Alternative
Tel. +49-69-9770-1700
Fax +49-69-9770-1701

Management Board:
Rudolf Ferscha (CEO), Daniel Gisler,
Thomas Lenz, Peter Reitz,
Jürg Spillmann, Michael Widmer

CCP Circular 59/02

To the FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators, System Administrators

FWB
Frankfurter
Wertpapierbörse

Management

Neue Börsenstraße 1
60487 Frankfurt am Main

Mailing Address
60485 Frankfurt am Main

Telephone
+49(0)69-21 01-16 60
+49(0)69-97 70-16 60

Telefax
+49(0)69-21 01-16 61
+49(0)69-97 70-16 61

Internet
deutsche-boerse.com

Central Counterparty – CCP December 09, 2002
Member Documentation CCP Fee & Pricing Reports

Dear Sir or Madam,

With this circular we provide you with a documentation which describes how and in which format the Central Counterparty for Equities (CCP) will offer fee and pricing information.

Should you have further questions or require additional information, please do not hesitate to contact the CCP Change Management Team at

tel.: +49(0)69-21 01-16 60 or
fax +49(0)69-21 01-16 61.

Yours faithfully
On behalf of the Management

Jens Hachmeister Christian Ochsner

Enclosure

General Managers:
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
Volker Potthoff

Central Counterparty for Equities (CCP)

Fee & Pricing Reports

Table of Contents

1	**Introduction**	**3**
2	**Description of Daily Fee Reports**	**4**
2.1	**Description of formatted fee reports**	**4**
2.1.1	RPTCB300 – Daily Clearing and Settlement Fees	4
2.1.2	RPTCB310 – Daily Notification on Service Fees	6
2.2	**Description of raw data files**	**8**
2.2.1	RAWCB300 – Daily Clearing and Settlement Fees	8
2.2.2	RAWCB310 – Daily Notification on Service Fees	10
3	**Description of Monthly Bill**	**13**
4	**Appendix – Overview of Fees**	**14**
4.1	**Fees for combined clearing and settlement of CCP trades**	**14**
4.2	**CCP service fees**	**14**
4.3	**Connection Fees**	**18**

1 Introduction

This document describes how the CCP will report fees to participants.

The CCP differentiates between fees for

- combined clearing and settlement of CCP trades,
- fees for CCP services, and
- connection fees.

Fees occur either at the specific day of the event or are charged for a whole month.

The CCP provides the clearing members with daily fee reports, which contain the fee events and the corresponding fees. At the beginning of the next month the CCP sends out a bill to the clearing members with monthly aggregated fee information.

The following reports and bills exist:

- Daily Clearing and Settlement Fees Report
  Transaction fees for combined clearing and settlement of trades are shown on this report.
- Daily Notification on Service Fees Report
  Fees for CCP services are shown on this report.
- Monthly Bill
  Monthly aggregated clearing and settlement fees, all CCP services, and the connection fees are shown on the monthly bill.

The reports are disseminated via the CCP network, while the bill is sent directly via mail.

2 Description of Daily Fee Reports

2.1 Description of formatted fee reports

For the fee processing the following formatted and raw data reports are introduced:

- RPTCB300 – Daily Clearing and Settlement Fees
- RPTCB310 – Daily Notification on Service Fees
- RAWCB300 – Daily Clearing and Settlement Fees
- RAWCB310 – Daily Notification on Service Fees

2.1.1 RPTCB300 – Daily Clearing and Settlement Fees

Report Name:

Daily Clearing and Settlement Fees

Report Code:

RPTCB300

Purpose:

This report shows for all CCP trades the number of partial executions. These trades are considered for the combined clearing and settlement fee on the day the trade or a part thereof is settled for the first time [1]. The assigned average combined clearing and settlement fee is shown per trade. Fees for gross and net processed trades are shown in different blocks.

Notes on format:

This report is also available as raw data file RAWCB300

Notes on creation:

This report is available for clearing members. The report is created in the end of day processing.

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing member
2	SETTLEMENT LOCATION	Settlement location: e.g.'CBF'
3	SETTLEMENT ACCT	Branch settlement account
4	ISIN	ISIN of the security for which the information is shown
5	PROCESSING METHOD	Values: "Gross", "Net"
6	CURRENCY	Fee currency
7	ACCT TYPE	Account type: "A1" or "PP"
8	TRAD MEMBR	Member ID of the trading member

[1] I.e. a trade is reported in the evening on the day before the contractual settlement date if it is settled in the corresponding STD run. A trade, which is settled in SDS1 or SDS2 on the contractual settlement date is reported in the evening of this day.

REF	FIELD NAME	DESCRIPTION
9	TRAD LOC	Trading location – market identification code: e.g. 'XETR', XFRA'
10	TRADE DATE	Trade date
11	TRADE NUMBER	Trade number as provided from the trading location
12	ORDER NUMBER	Order number
13	NUMBER OF EXEC	Number of partial executions corresponding to the trade
14	FEE	Daily clearing and settlement average fee for the trade with its executions
15	TOTAL GROSS	Daily total number of partial executions and fee for gross trades per settlement netting unit (for one security)
16	TOTAL NET	Daily total number of partial executions and fee for net trades per settlement netting unit (for one security)
17	TOTAL GROSS/NET	Daily total number of partial executions and fee for gross and net trades per settlement netting unit (for one security)
18	TOTAL ACROSS SECURITIES	Daily total number of partial executions and fee per settlement netting unit across all securities
19	DAILY TOTAL PER CM/TM/SETTLEMENT ACCT <ID of the trading member>	Daily total number of partial executions and fee per clearing member per trading member per settlement account
20	DAILY TOTAL PER CM/SETTLEMENT ACCT	Daily total number of partial executions and fee for each settlement account of a clearing member
21	DAILY TOTAL PER CM	Daily total number of partial executions and fee per clearing member
22	DAILY TOTAL PER CM/TM <ID of the trading member>	Daily total number of partial executions and fee for each trading member of a clearing member
23	DAILY TOTAL PER CM/SI <ID of the settlement institution>	Daily total number of partial executions and fee for each settlement institution of a clearing member

Note:

In this report the following is valid for the "total" fields:

REF	FIELD NAME	DESCRIPTION
17	TOTAL GROSS/NET	The field equals the sum of corresponding "TOTAL GROSS" and "TOTAL NET".
18	TOTAL ACROSS SECURITIES	The field equals the sum of the corresponding "TOTAL GROSS/NET"
19	DAILY TOTAL PER CM/TM/SETTLEMENT ACCT	The field equals the sum of all "TOTAL GROSS/NET" for trading member and settlement account.
21	DAILY TOTAL PER CM	The field equals the sum of all "DAILY TOTAL PER CM/SETTLEMENT ACCT". The field equals the sum of all "DAILY TOTAL PER CM/TM". The field equals the sum of all "DAILY TOTAL PER CM/SI".

Layout:

```
  0       1       2       3       4       5       6       7       8       9       10      11      12      13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                          DAILY CLEARING AND SETTLEMENT FEES                          PAGE:       1
02|RPTCB300                                                                                  AS OF DATE: 09-10-02
03|                                                                                           RUN DATE: 09-10-02
04|CLEARING MEMBER: DBKFR  (1)          SETTLEMENT LOCATION: CBF  (2)       SETTLEMENT ACCT: 123456789012 (3)
05|ISIN          : DE0007100001  (4)      PROCESSING METHOD: GROSS  (5)           CURRENCY: EUR  (6)
06|
07|ACCT TRAD  TRAD  TRADE     TRADE                    NUMBER
08|TYPE MEMBR LOC   DATE      NUMBER    ORDER NUMBER   OF EXEC        FEE
09|---- ----- ---- --------- ---------- ---------------- --------- ---------------
10| (7)  (8)  (9)   (10)      (11)          (12)          (13)          (14)
11|  PP MBRFR XETR 08-10-02    7001001 1234567890123456 000000001          0.7000
12|  PP MBRFR XETR 08-10-02    7001005 1234567890123460 000000001          0.7000
13|                                                     --------- ---------------
14|TOTAL GROSS:   (15)                                  000000002          1.4000
15|
...
20|CLEARING MEMBER: DBKFR               SETTLEMENT LOCATION: CBF            SETTLEMENT ACCT: 123456789012
21|ISIN          : DE0007100001           PROCESSING METHOD: NET                  CURRENCY: EUR
22|
23|ACCT TRAD  TRAD  TRADE     TRADE                    NUMBER
24|TYPE MEMBR LOC   DATE      NUMBER    ORDER NUMBER   OF EXEC        FEE
25|---- ----- ---- --------- ---------- ---------------- --------- ---------------
26|  PP MBRFR XETR 08-10-02    7001008 1234563664666466 000000003          1.7400
27|  PP MEMBR XFRA 07-10-02    7001012 1232647263722222 000000001          0.5800
28|                                                     --------- ---------------
29|TOTAL NET:  (16)                                     000000004          2.3200
30|
31|TOTAL GROSS/NET:  (17)                               000000006          3.7200
32|
33|TOTAL ACROSS SECURITIES:  (18)                       000000006          3.7200
34|
35|DAILY TOTAL PER CM/TM/SETTLEMENT ACCT MBRFR:  (19)   000000006          3.7200
36|
...
50|DAILY TOTAL PER CM/SETTLEMENT ACCT: (20)            000000016         10.1200
51|
52|DAILY TOTAL PER CM:  (21)                           000000028         18.5200
53|
54|DAILY TOTAL PER CM/TM MBRFR:  (22)                  000000006          3.7200
55|
56|DAILY TOTAL PER CM/TM DBKFR:                        000000022         14.8000
57|
58|DAILY TOTAL PER CM/SI XYZFR:  (23)                  000000018         11.5200
59|
60|DAILY TOTAL PER CM/SI ABCFR:                        000000010          7.0000
```

2.1.2 RPTCB310 – Daily Notification on Service Fees

Report Name:

Daily Notification on Service Fees

Report Code :

RPTCB310

Purpose:

This report shows the accumulated service fees for each service for the day. It contains the total fee amount of the aggregation level (e.g., settlement netting unit, clearing member, settlement account, etc.).

Notes on format:

This report is also available as raw data file RAWCB310.

Notes on creation:

This report is available for clearing members. The report is created in end of day processing.

Fields:

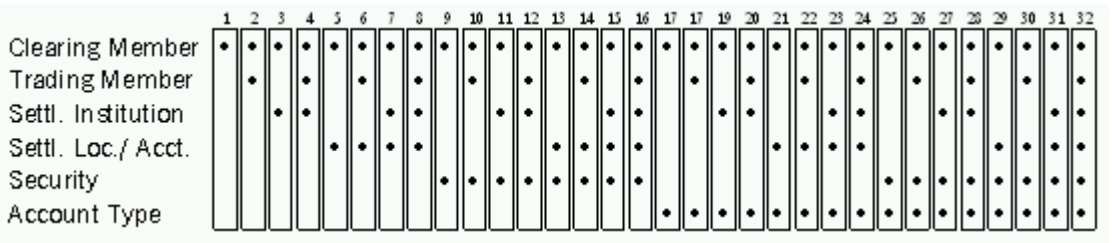
REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of the clearing member (always shown)
2	TRADING MEMBER	Member ID of the trading member or empty, depending on aggregation level.
3	SETTLEMENT LOCATION	Settlement location: e.g. 'CBF' or empty, depending on aggregation level.
4	SETTLEMENT INST	ID of settlement institution or empty, depending on aggregation level.
5	SETTLEMENT ACCT	Branch settlement account or empty, depending on aggregation level.
6	ISIN	ISIN of the security for which the information is shown or empty, depending on aggregation level.
7	ACCT TYPE	Account type: "A1" or "PP" or empty, depending on aggregation level.
8	TRAD LOC	Trading location – market identification code: e.g. 'XETR', XFRA' or empty, depending on aggregation level.
9	CURRENCY	Fee Currency
10	SERVICE	Name of the service (see table in chapter "4 Appendix – Overview of Fees"); not used services are not listed
11	NUMBER	Number of usages of the service (aggregated)
12	FEE	Daily fee for the service on the aggregation level
13	TOTAL FEE	Total daily for the shown information across services
14	DAILY FEE PER CM/TM/SETTLEMENT ACCT	Daily total fee per clearing member per trading member per settlement account
15	DAILY FEE PER CM/TM	Daily total fee for each trading member of a clearing member
16	DAILY FEE PER CM/SETTLEMENT ACCT	Daily total fee for each settlement account of a clearing member
17	DAILY FEE PER CM	Daily total fee per clearing member
18	DAILY FEE PER CM/SI <ID of the settlement institution>	Daily total fee for each settlement institution of a clearing member

Note:

In this report the total of sub-totals must not be equal to the shown total. For instance, field "DAILY FEE PER CM" is at least the total of all "DAILY FEE PER CM/TM", but the value could be greater. The reason is that for instance an "Inquiry of trade status" (Service ID: INQTRS) can be done across all trading members, therefore the service cannot be allocated to a single trading member.

The number of usages of services is aggregated in this report. The highest aggregation level is per clearing member. The lowest aggregation level is per clearing member, trading member, settlement location/ settlement account, security, and account type. Any aggregation level in between is possible.

The following table illustrates in the columns the possible 32 aggregation levels:



A bullet in a column indicates that an aggregation is done dependent on the corresponding field, while a space indicates that the aggregation is done for all possible field values. E.g. column 1 illustrates that it is possible to aggregate the usage of a service for the clearing member, i.e. only one row is shown in the report. Column 9 illustrates that it is possible to aggregate per security for the clearing member, i.e. for each security a row is shown in the report.

Layout:

```
  0       1       2       3       4       5       6       7       8       9       10      11      12      13
  01234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                  DAILY NOTIFICATION ON SERVICE FEES                                PAGE:       1
02|RPTCB310                                                                                        AS OF DATE: 09-10-02
03|                                                                                                 RUN DATE: 09-10-02
04|CLEARING MEMBER: DBKFR  (1)          SETTLEMENT LOCATION: CBF  (3)       SETTLEMENT ACCT: 123456789012   (5)
05|TRADING MEMBER : MBRFR  (2)          SETTLEMENT INSTITUTION: XYZFR  (4)
06|ISIN          : DE0007100001  (6)    ACCT TYPE         : PP  (7)         TRADING LOCATION: XFRA  (8)          CURRENCY: EUR  (9)
07|
08|
09|          SERVICE                        NUMBER             FEE
10|------------------------------          -----------       ---------------
11|                              (10)          (11)              (12)
12|BLOCKING OF TRADES - ONLINE                      23               0.4600
13|RELEASING OF TRADES - ONLINE                     5               0.1000
14|MANUAL LINKIING OF TRADES                       20               3.0000
15|                                                                 ---------------
16|TOTAL FEE  (13)                                                  3.5600
17|
…
39|DAILY FEE PER CM/TM/SETTLEMENT ACCT:  (14)                       3.5600
40|
…
51|DAILY FEE PER CM/TM:  (15)                                       4.9800
52|
53|DAILY FEE PER CM/SETTLEMENT ACCT: (16)                          5.0000
54|
55|DAILY FEE PER CM:  (17)                                         9.5600
56|
57|DAILY FEE PER CM/SI XYZFR:   (18)                               5.2600
58|
59|DAILY FEE PER CM/SI ABCFR:                                      4.3000
```

2.2 Description of raw data files

2.2.1 RAWCB300 – Daily Clearing and Settlement Fees

This raw data file shows for all CCP trades the number of partial executions. These trades are considered for the combined clearing and settlement fee on the day the trade or a part thereof is settled for the first time. This file is available for clearing members. The file is created in the end of day processing.

The following table presents the information that will be provided to the clearing members as raw data.

RAWCB300		**Daily Clearing and Settlement Fees**			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: “RAWCB300” – valid data record. “ENDCB300” – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing date	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are : “20” – production environment. “21” – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Trading member	5	A		Member ID of the trading member
7	Settlement Location	3	A		Settlement location: e.g. “CBF”.
8	Settlement Acct	12	A		Branch settlement account
9	Acct Type	2	A		Account type: “A1” or “PP”
10	ISIN	12	A		ISIN of the security for which the information is shown
11	Processing Method	1	A		Values: Gross = ”G”, Net = “N”
12	Currency	3	A		Fee currency
13	Trad Loc	4	A		Trading location – market identification: e.g. “XETR”, “XFRA”.
14	Trade Date	8	N	YYYYMMDD	Trading date.
15	Trade Number	10	A	There are leading zeros.	Trading number as provided from the trading location.

RAWCB300		Daily Clearing and Settlement Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
16	Order Number	16	A	There are leading zeros.	Order number.
17	Number of Exec	9	N	There are leading zeros.	Number of partial executions corresponding to the trade.
18	Fee	15	N	Overall length of 15 characters: 10 before the decimal point (at least one zero), "." as separator, 4 behind the decimal point. There is no sign. There are no leading zeros. There are trailing zeros after the decimal point.	Assigned average clearing and settlement fee of the trade.

2.2.2 RAWCB310 – Daily Notification on Service Fees

This raw data file shows the accumulated service fees for each service for the day. It contains the total fee amount of the aggregation level (e.g., settlement netting unit, clearing member, settlement account etc.). This file is available for clearing members. The file is created in the end of day processing.

The following table presents the information that will be provided to the clearing members as raw data.

RAWCB310		Daily Notification on Service Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID code	8	A		Identification of the raw data stream. Values include: "RAWCB310" – valid data record. "ENDCB310" – end of raw data stream.
2	Report effective date	8	N	YYYYMMDD	Business day of which the raw data stream is created.
3	Report processing	8	N	YYYYMMDD	Creation day of the raw data stream.

RAWCB310		Daily Notification on Service Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
	date				
4	Environment number	2	A		Environment number this raw data file belongs to. Possible values are : "20" – production environment. "21" – simulation environment.
5	Member ID of Clearing Member	5	A		Identification of the Clearing Member.
6	Member ID of Trading member	5	A		Member ID of the Trading member or empty, depending on aggregation level.
7	Settlement Location	3	A		Settlement location: e.g. "CBF", or empty, depending on aggregation level.
8	Settlement Account	12	A		Branch settlement account or empty, depending on aggregation level.
9	Settlement Inst	5	A		ID of Settlement Institution or empty, depending on aggregation level.
10	Acct Type	2	A		Account type: "A1" or "PP" or empty, depending on aggregation level.
11	ISIN	12	A		ISIN security, or empty depending on aggregation level.
12	Trad Loc	4	A		Trading location – market identification code: e.g. 'XETR', XFRA' or empty, depending on aggregation level.
13	Currency	3	A		Currency
14	Service	6	A		Service ID (see table in chapter "4 Appendix – Overview of Fees")
15	Number	9	N	There are leading zeros	Number of usages of the service
16	Fee	15	N	Overall length of 15 characters: 10	Daily fee for the service

RAWCB310		Daily Notification on Service Fees			
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
				before the decimal point (at least one zero), "." as separator, 4 behind the decimal point. There is no sign. There are no leading zeros. There are trailing zeros after the decimal point.	

Note:

For the possible aggregation levels refer to chapter "2.1.2 RPTCB310 – Daily Notification on Service Fees".

3 Description of Monthly Bill

The monthly CCP bill for the clearing members comprises a cover sheet and three detailed views of the services used:

- For the clearing member itself.
- For each trading member of a clearing member.
- For each settlement account of a clearing member.

Each view is provided on separate pages to facilitate further member-internal processing. The bill is provided as formatted printout. The structure of the CCP bill is explained in the following.

The cover sheet of the CCP bill is addressed to the clearing member and displays the

- SAP customer number,
- CCP member ID,
- contract number,
- bill number,
- billing period,
- total monthly gross amount which is charged to the clearing member's central bank account ("LZB Konto"), as well as the
- corresponding net amount and taxes.

The view for the clearing member itself provides the clearing member with a list of all fees. For each fee listed in chapter "4 Appendix – Overview of Fees" the respective usage quantity as well as the total net fee is shown. Totals are provided for combined clearing and settlement fees, the CCP services, and the communication fees. The total balance of these equals the total net amount displayed on the cover sheet.

The view for each trading member provides the clearing member with a separate view of the fees for its trading members. The same level of detail is provided as in the view for the clearing member. Services that cannot be allocated to a specific trading member will be reported in a separate section. As a result, the total of all fees shown for trading members (including the services not allocated to a trading member) equal the overall total for the clearing member.

The view for each settlement account provides the clearing member with a separate view of the fees for its settlement accounts. The same level of detail is provided as in the view for the clearing member. Services that cannot be allocated to a specific settlement account will be reported in a separate section. As a result, the total of all fees shown for settlement accounts (including the services not allocated to a settlement account) equal the overall total for the clearing member.

4 Appendix – Overview of Fees

Please note that the following list contains, besides the charged services as described in the price schedule, also services that are not charged. A detailed description of the charged fees can be found in the price schedule to be communicated separately. The rows marked in bold in the following technical list will be used for the reporting of the charged fees. The text shown on the reports and the bill are shown in brackets.

4.1 Fees for combined clearing and settlement of CCP trades

The following fees are reported in the "Daily Clearing and Settlement Fees" report:

Service ID	Name of Service
Combined Clearing and Settlement	
TRDGRS	Combined clearing and settlement fee for trades marked for gross delivery ("Combined C/S fee - Gross Dlvy.")
TRDNET	Combined clearing and settlement fee for trades marked for net delivery ("Combined C/S fee - Net Dlvy.")

4.2 CCP service fees

The following are reported on the "Daily Notification on Service Fees Report" and on the monthly bill:

Service ID	Name of Service
Gross Delivery Management Information	
INQTRS	Inquiry of trades via VALUES API ("Inquiry of Trades Status")
INQGRO	Inquiry of gross obligations via VALUES API ("Inquiry Gross Obligation")
INQNTO	Inquiry of net obligations via VALUES API ("Inquiry Net Obligation")
INQRPS	Inquiry or report selection list via VALUES API ("Inquiry Report Selection List")
INQSTS	Inquiry of member and system status information via VALUES API ("Inquiry Status Information")
INQINS	Inquiry of instrument information via VALUES API ("Inquiry Instrument List")
RPTSEL	Selection and de-selection of reports via VALUES API ("Report Selection")
Gross Delivery Management Activities	
MRKGRS	Marking of trades for gross processing via VALUES API ("Mark. Trades f. Gross Process.")
MRKNET	Marking of trades for net processing via VALUES API ("Mark. Trades f. Net

Service ID	Name of Service
	Process.")
BKTRDO	Blocking of trades via VALUES API ("Blocking of Trades – VALUES")
RLTRDO	Releasing of trades via VALUES API ("Releasing of Trades – VALUES")
BKTRDC	Blocking of trades via data carrier ("Blocking of Trades – DC")
RLTRDC	Releasing of trades via data carrier ("Releasing of Trades – DC")
MANLNK	Manual linking of trades via VALUES API ("Manual Linking of Trades")
AUTLNK	Automatic linking of trades via VALUES API ("Automatic Linking of Trades")
UNLINK	De-linking of trades via VALUES API ("Delinking of Trades")
Gross Delivery Management – Additional Services	
CSHDIF	Processing of cash difference accounts ("Process. of Cash Diff. Acct.")
CSHDEF	Processing of cash deferrals ("Processing of Cash Deferral")
CMCUSB	Reporting of blocked trades in the offsetting-blocks, for which difference account method applies ("CM-Cust. Reporting SB")
CMCUPB	Reporting of blocked trades in the offsetting-blocks, for which cash deferral method applies ("CM-Cust. Reporting PB")
ACCTMA	Maintenance of settlement accounts ("Account Maintenance")
Compensation for Exceptional Efforts	
BUYINF	Fee for the buy-in for a trade ("Buy-In Fee")
CASHSF	Fee for the cash settlement of a trade ("Cash Settlement Fee")
Reporting [2]	
CA160F	Report CA160 "Custody Payment Statement" in formatted form ("CA160 formatted")
CA160R	Report CA160 "Custody Payment Statement" in raw data format ("CA160 raw data")
CA180F	Report CA180 "Capital Adjustments on Trades" in formatted form ("CA180 formatted")
CA180R	Report CA180 "Capital Adjustments on Trades" in raw data format ("CA180 raw data")
CB220F	Report CB220 "Daily Fines" in formatted form ("CB220 formatted")

[2] Reports CXxx0 (clearing member report), CXxx1 (settlement institution report), and CXxx2 (trading member report) are listed under service ID CXxx0Y.

Service ID	Name of Service
CB220R	Report CB220 “Daily Fines” in raw data format (“CB220 raw data”)
CB230F	Report CB230 “Daily Gross Delivery Mgmt.” in formatted form (“CB230 formatted”)
CB230R	Report CB230 “Daily Gross Delivery Mgmt.” in raw data format (“CB230 raw data”)
CC011F	Report CC011 “Current Liquidating Margin” in formatted form (“CC011 formatted”)
CC011R	Report CC011 “Current Liquidating Margin“ in raw data format (“CC011 raw data”)
CC033F	Report CC033 “Theoretical Values III“ in formatted form (“CC033 formatted”)
CC034F	Report CC034 “Theoretical Values IV” in formatted form (“CC034 formatted”)
CC040F	Report CC040 “Liquidating Value” in formatted form (“CC040 formatted”)
CC040R	Report CC040 “Liquidating Value“ in raw data format (“CC040 raw data”)
CC045F	Report CC045 “Additional Margin” in formatted form (“CC045 formatted”)
CC045R	Report CC045 “Additional Margin” in raw data format (“CC045 raw data”)
CC050F	Report CC050 “Daily Margin“ in formatted form (“CC050 formatted”)
CC050R	Report CC050 “Daily Margin” in raw data format (“CC050 raw data”)
CC060F	Report CC060 “Daily Margin Summary” in formatted form (“CC060 formatted”)
CC060R	Report CC060 “Daily Margin Summary” in raw data format (“CC060 raw data”)
CC080F	Report CC080 “Security / Cash Risk Position” in formatted form (“CC080 formatted”)
CC080R	Report CC080 “Security / Cash Risk Position” in raw data format (“CC080 raw data”)
CD150F	Report CD150 “Cash Obligations” in formatted form (“CD150 formatted”)
CD150R	Report CD150 “Cash Obligations” in raw data format (“CD150 raw data”)
CD250F	Report CD250 “Settled Cash Transactions” in formatted form (“CD250 formatted”)
CD280F	Report CD280 “Pending Price Differences” in formatted form (“CD280 formatted”)
CD280R	Report CD280 “Pending Price Differences” in raw data format (“CD280 raw data”)
CE260F	Report CE260 “Pending Delivery” in formatted form (“CE260 formatted”)
CE260S	Report CE260 “Pending Delivery” in SWIFT format via SNA (“CE260 SWIFT via SNA”)

Service ID	Name of Service
CE260R	Report CE260 “Pending Delivery” in SWIFT format via MISS (“CE260 SWIFT via MISS”)
CE270F	Report CE270 “Settled Delivery” in formatted form (“CE270 formatted”)
CE270S	Report CE270 “Settled Delivery” in SWIFT format via SNA (“CE270 SWIFT via SNA”)
CE270R	Report CE270 “Settled Delivery” in SWIFT format via MISS (“CE270 SWIFT via MISS”)
CB300F	Report CB300 “Daily Clearing and Settlement Fees” in formatted form (“CB300 formatted”)
CB300R	Report CB300 “Daily Clearing and Settlement Fees” in raw data format (“CB300 raw data”)
CB310F	Report CB310 “Daily Notification on Service Fees” in formatted form (“CB310 formatted”)
CB310R	Report CB310 “Daily Notification on Service Fees” in raw data format (“CB310 raw data”)

The following master data maintenance fees are only reported on the monthly bill:

Service ID	Name of Service
Master Data Maintenance	
CHRELM	Change of the default release method (“Change of Release Method Def.”)
CHPRCM	Change of the default processing method (“Change of Procsng. Method Def.”)
CHASNU	Change of the settlement netting unit (“Change of SNU”)
CHCSHA	Change of the cash processing method (“Change Member Account Method”)
DLSTLA	Deletion of a settlement account (“Delete Settlement Account”)
ADSTLA	Addition of a settlement account (“Add Settlement Account”)

4.3 Connection Fees

The following connection fees are only reported on the monthly bill:

Service ID	Name of Service
Connection	
BASCHA	Basic communication charge (“Basic Charge Communication”)
SLL128	Fee for single leased line 128KB (“Single Leased Line 128KB “)
SLL064	Fee for single leased line 64KB (“Single Leased Line 64KB “)
ICO128	Fee for internet connection 128KB (“Internet Connection 128 KB”)
ICO064	Fee for internet connection 64KB (“Internet Connection 64 KB”)

CCP Circular 60/02

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators, System Administrators

FWB
Frankfurter
Wertpapierbörse

Management

Neue Börsenstraße 1
60487 Frankfurt am Main

Mailing Address
60485 Frankfurt am Main

Telephone
+49(0)69-21 01-16 60
+49(0)69-97 70-16 60

Telefax
+49(0)69-21 01-16 61
+49(0)69-97 70-16 61

Internet
deutsche-boerse.com

Central Counterparty – CCP December 10, 2002
Functional Documentation Buy-in

Dear Sir or Madam,

We announced the dispatch of the functional Buy-in user guide and the respective contracts with the communication calendar Q4/2002.

Due to the fact that the content was presented in today's Equity Clearing Committee, the documents were not prepared for dispatch beforehand. This is currently underway, so that you will receive the final documents in the next days.

We apologize for any inconvenience and thank you in advance for your understanding.

Should you have further questions or require additional information, please do not hesitate to contact the CCP Change Management Team at

tel.: +49(0)69-21 01-16 60 or
fax +49(0)69-21 01-16 61.

Yours faithfully
On behalf of the Management

Jens Hachmeister Christian Ochsner

General Managers:
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
Volker Potthoff

CCP Circular 61/02

To the FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators, System Administrators

FWB
Frankfurter
Wertpapierbörse

Management

Neue Börsenstraße 1
60487 Frankfurt am Main

Mailing Address
60485 Frankfurt am Main

Telephone
+49(0)69-21 01-16 60
+49(0)69-97 70-16 60

Telefax
+49(0)69-21 01-16 61
+49(0)69-97 70-16 61

Internet
deutsche-boerse.com

Central Counterparty – CCP December 12, 2002
Functional Documentation Buy-in
Update Final Version VALUES API

Dear Sir or Madam,

As announced on Tuesday, we provide you with the functional Buy-in User Guide today. The respective German version will be sent to you in the next days.

Furthermore, kindly find attached an update of the Final Version of the VALUES API documentation. The original document was sent to you on October 30, 2002 with CCP Circular 48/02. Please note that on page 64 in chapter 5.85, the last sentence of the field description "trdFulCod" has been deleted.

Should you have further questions or require additional information, please do not hesitate to contact the CCP Change Management Team at

tel.: +49(0)69-21 01-16 60 or
fax +49(0)69-21 01-16 61.

Yours faithfully
On behalf of the Management

Jens Hachmeister Christian Ochsner

Enclosure

General Managers:
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
Volker Potthoff

Central Counterparty for Equities (CCP)

Buy-in User Guide

Table of Contents

1	**Introduction**	**3**
2	**General Information**	**4**
2.1	**Buy-in Processing General Schedule**	**4**
2.2	**Buy-in Processing Extraordinary Schedule**	**4**
2.3	**Buy-in Auction Schedule**	**4**
2.4	**Buy-in Auction Participants**	**5**
3	**Buy-in Process Overview**	**6**
3.1	**Buy-in Auction**	**6**
3.1.1	Identification of Buy-in Trades	6
3.1.2	Initialization of Buy-in Auction	6
3.1.3	Confirmation of Buy-in Auction Result	7
3.1.4	Settlement of the Buy-in Trade	7
3.1.4.1	Successful Settlement of the Buy-in Trade	7
3.1.4.2	Unsuccessful Settlement of the Buy-in Trade	8
3.1.5	Cash Transactions related to the Buy-in Trade	9
3.2	**Cash Settlement**	**10**
3.2.1	Identification of Cash Settlement Trades	10
3.2.2	Cash Transactions related to the Cash Settlement	10
3.2.3	Settlement of Cash Settlement Trades	11

1 Introduction

The buy-in process is initiated to settle outstanding failed trades. A failed trade is a late sell trade that is not settled within a specified number of days after its contractual settlement date.

A buy-in comprises two buy-in attempts consisting of each two buy-in auctions and a final cash settlement in case both buy-in attempts have been (partially) unsuccessful. The original seller of the failed trade has the opportunity of delivering the shares until the first buy-in attempt, in between the two buy-in attempts as well as in between the second buy-in attempt and the cash settlement.

The buy-in auctions will be conducted using a web-based auction tool outside the CCP system.

2 General Information

2.1 Buy-in Processing General Schedule

The buy-in process will be introduced on a stepwise basis regarding CCP Release 1.0:

	Step 1 0-6 months after introduction	Step 2 7-12 months after introduction	Step 3 >1 year after introduction
First buy-in attempt	S+10	S+7	S+5
Second buy-in attempt	S+15	S+12	S+10
Cash settlement	S+30	S+30	S+30

Example: In the first six months after the production launch of the CCP, the first buy-in attempt will be performed on S+10, i.e., 10 business days after the contractual settlement date. In case the buy-in quantity has not been completely covered in the first attempt, the second buy-in attempt will be scheduled five business days later, i.e., during step 1 for S+15. The cash settlement will be initiated on S+30 in the event of both buy-in attempts being (partially) unsuccessful.

2.2 Buy-in Processing Extraordinary Schedule

Due to excessive risk or scheduled corporate actions, Eurex Clearing AG will initiate a buy-in outside the above-defined schedule:

- In case the buy-in auction coincides with a corporate action entitlement day for the respective instrument, it will be postponed for one day.
- As additional rights are only available for trading for two calendar weeks minus two business days for settlement, a special settlement schedule is required to ensure the settlement before the additional right's expiration date: There will be only one buy-in attempt containing two auctions on the second last trading day of the additional right. In case of an unsuccessful buy-in auction(s) the cash settlement will be initiated after SDS2 on the last trading day of the additional right.

2.3 Buy-in Auction Schedule

A buy-in attempt is performed after SDS2 and before STD according to the following timeline:

3 p.m.:	Announcement of first buy-in auction
3:15 p.m. – 3:45p.m.:	First buy-in auction
Until 4 p.m.:	Determination of first buy-in auction result
4 p.m.:	Announcement of second buy-in auction (in case the buy-in quantity has not been completely covered in the first auction)

4:15 p.m. – 4:45 p.m.: Second buy-in auction

Until 5:00 p.m.: Determination of second buy-in result

In the event of an unsuccessful (or partially unsuccessful) first buy-in attempt, the second buy-in attempt will follow the same auction schedule five days later.

The final cash settlement will be initiated on S+30 if both buy-in attempts have been unsuccessful (or partially unsuccessful).

2.4 Buy-in Auction Participants

By signing a buy-in contract with Eurex Clearing AG, a member with Trading Member status becomes an authorized buy-in member.

Each buy-in member has access to the buy-in auction tool and is invited to participate in every announced buy-in auction.

The respective buy-in contract will be published separately.

3 Buy-in Process Overview

This chapter describes the processes related to buy-in auctions and final cash settlement.

3.1 Buy-in Auction

3.1.1 Identification of Buy-in Trades

After SDS2 Eurex Clearing AG identifies buy-in auction candidates according to the following criteria:

- The sell trade is a certain number of days late (dependent on the settlement schedule outlined above).
- The sell trade is not fully settled on level CCP – Clearing Member (CM).
- The remaining quantity of the sell trade is either part of the surplus or is marked for gross processing.

Having identified the buy-in trade, Eurex Clearing AG buy-in-blocks the respective trade to prevent (partial) settlement as well as any Gross Delivery Management actions on the buy-in quantity during buy-in processing.

The named CCP back office staff of the Clearing Member of the original, i.e., failed, seller will be informed about the buy-in auction per fax and/or telephone.

3.1.2 Initialization of Buy-in Auction

The auction announcement comprises the following auction data:

- Auction ID and type
- ISIN, long name and currency of the instrument
- Start and end time of the auction
- Quantity of the buy-in trade
- Reference price, i.e., last settlement price, of the buy-in trade
- Minimum bid quantity (10% of buy-in quantity for first auction, 5% for second auction)
- Maximum bid price (125% of reference price for first auction, 200% for second auction)

Each registered user of the buy-in member receives a buy-in auction announcement via email. Orders can be submitted to participate in the buy-in by using the auction tool. A description of the auction tool will be published separately.

In case of emergencies, Eurex Clearing AG can cancel a scheduled buy-in auction. The buy-in member's central coordinator as well as the users who entered orders will be automatically informed about the auction cancellation via email.

3.1.3 Confirmation of Buy-in Auction Result

A buy-in auction ends after 30 minutes and orders cannot be entered anymore. Eurex Clearing AG confirms the auction result, which can consist of one, multiple or no trades. Via email, each participant will be informed about the auction's outcome: He will either receive a trade confirmation on the sold quantity or a notice that he was not involved into the auction result. Additionally, it will be indicated whether a new auction respectively auction attempt is to be scheduled.

The named CCP back office staff of the Clearing Member of the original, i.e., failed seller will be informed about the buy-in auction result per fax and/or telephone.

3.1.4 Settlement of the Buy-in Trade

3.1.4.1 Successful Settlement of the Buy-in Trade

After the confirmation of the buy-in auction result, Eurex Clearing AG enters the buy-in trade as OTC trade directly into CASCADE as a match instruction before the start of the STD settlement run.

The buy-in seller respectively his corresponding Clearing Member is obliged to deliver the shares for the upcoming STD settlement run and needs to enter a corresponding delivery instruction directly into CASCADE using the "WP-Übertrag / Einzelerfassung" mask:

```
TRAN: KVEE FC: WE SB: ....................................................
AUFTRAGSABWICKLUNG     WP-UEBERTRAG / EINZELERFASSUNG    ERFASSUNGSSTATUS
PRIMANOTE: ....           AUFTNR: 1234567         VWA: GS      TR: .
LAST-KTO : 7513 000
GUT-KTO  : 8505 000
WKN      : I DE0005557508
NOMINALE :        1.000.000,000  EINHEIT:            VERKETTUNG (J/N): N
GEGENWERT:       23.456.987,00   WRG : EUR
SET-DAY  : 24.04.2003            SET-ART : 3 MAS     DISPO-PRIORITÄT : 4 MST
                                 SET-SP(J/N): N      EMISS-EINF (J/N): N
SCHLUSSTAG  : ..........         REFERENZ-NR: 123
EXT SET-DAY : ..........         RUECKUEBERTRAG (J/N): N
KURS        : ......,....        AUFTRAGS-REFERENZ :
WKN D.RECHTS I.............
EX-TAG/BEG. : ..........         KE-DATUM: ..........
-- ID-KZ: 7513000004 -- PW:       ------ B7513007 -- 23/04/03 -- 15:32:00 --
PF3:Verarbeitung PF4:Abbruch
```

For entering the instruction, the following requirements exist:

- Delivery IDs (Auftragsnummern) less than 7.000.000 have to be used for the buy-in trade entry in CASCADE.
- The delivery is instructed for mass settlement, i.e., "SET-ART" equals "3".

- The settlement day is the next business day after the buy-in auction.
- As settlement account of the deliverer (LAST-KTO) the settlement account of the buy-in counterpart and as settlement account of the receiver (GUT-KTO) always the settlement account 8505 of the CCP have to be entered.
- The security related information (i.e., ISIN, quantity (NOMINALE), payable amount (GEGENWERT), settlement day (SET-DAY), currency (WRG)) has to be inserted according to the buy-in auction result.
- The order number generated by the buy-in auction tool has to be entered as reference (REFERENZ-NR).

After the STD run has completed, Eurex Clearing AG verifies the receipt of the shares resulting from the buy-in auction. If negative, Eurex Clearing AG investigates whether there was a technical problem for the buy-in member and a delivery at SDS1 is allowed. Upon the occurrence of a technical delivery default, the respective buy-in seller shall promptly provide Eurex Clearing AG with a written statement as to the reasons for its delinquency. The relevant buy-in seller is further to promptly remedy the causes of its technical delivery default.

Having verified the receipt of the shares resulting from the buy-in auction, the original failed trade is set to buy-in settled latest after the settlement day has been completed, i.e., latest after SDS2, which eliminates the original seller's delivery obligation.

In case the buy-in seller has not delivered the shares latest for SDS1, Eurex Clearing AG deletes the pending delivery instruction in CASCADE. The next possible seller(s) according to the auction list can be called and asked to step in. If the counterpart agrees, he is obliged to deliver the shares for the SDS2 run to ensure settlement on the same settlement day. Corresponding match and delivery instructions have again to be entered into CASCADE.

3.1.4.2 Unsuccessful Settlement of the Buy-in Trade

A buy-in auction has been unsuccessful if

- The buy-in seller has not delivered the shares, or
- No buy-in seller has been found

Or partially unsuccessful if

- Not the complete buy-in quantity has been covered.

In these cases Eurex Clearing AG buy-in-releases the respective remaining buy-in quantity after SDS2 to return the trade to regular late delivery handling. The obligation of the original seller to deliver the corresponding shares is still valid. After an unsuccessful first buy-in attempt a new buy-in attempt will be performed five days later, after an unsuccessful second buy-in attempt the final cash settlement will be initiated on S+30.

3.1.5 Cash Transactions related to the Buy-in Trade

The cash amount required for the buy-in trade is debited to the Clearing Member of the failed seller. It is calculated as the price difference between the unit price of the failed trade and the unit price of the buy-in trade times quantity. The buy-in cash amount will be considered for Risk Based Margining. Any surplus resulting from price differences between the buy-in and the original trade remains with Eurex Clearing AG and will be credited to the company's capital reserves.

Buy-in fees and buy-in late delivery fines will be subject to the fee and pricing communication expected in December 2002.

3.2 Cash Settlement

3.2.1 Identification of Cash Settlement Trades

After SDS2 Eurex Clearing AG identifies cash settlement candidates, i.e., failed trades that have not been successfully covered during the buy-in attempts and are to be finally cash settled on S+30.

To settle the failed sell trade one or more corresponding buy trades need to be identified. The following criteria will be applied:

- The buy trade(s) is not fully settled on level CCP – CM.
- The buy trade(s) belongs either to the surplus or is marked for gross processing.
- The buy trade with the oldest contractual settlement date will be considered first.
- The buy trade with the highest original price is selected in case there are several buy trades with the same settlement date.

Depending on the quantity of the failed sell trade, one or several buy trades as well as a fraction of a buy trade can be determined.

Before performing the cash settlement, Eurex Clearing AG will inform the named CCP back office staff of the Clearing Members of the failed seller and the selected buyer(s) per fax and/or telephone about the cash settlement.

3.2.2 Cash Transactions related to the Cash Settlement

The cash settlement price is determined as the last official settlement price plus an add-on of 100%, whereas the trade prices of the respective buy and sell trades serve as floor:

$P_{CS} = \text{Max}((P_L * 2); P_B; P_S)$

Legend:

P_{CS} = Cash settlement price

P_L = Last official settlement price

P_B = Price of buy trade

P_S = Price of sell trade

The cash amount required for the cash settlement is debited to the Clearing Member of the failed seller; it is calculated as the price difference between the defined cash settlement price and the failed trade price times quantity. The Clearing Member(s) of the buyer(s) of the identified trade(s) is credited with a corresponding compensation amount; it is calculated as the price difference between the defined cash settlement price and the trade price of the respective buy trade times quantity. The cash settlement amounts will be considered for Risk Based Margining.

The cash settlement fee will be subject to the fee and pricing communication expected in December 2002.

3.2.3 Settlement of Cash Settlement Trades

After the SDS2 settlement run on S+30, Eurex Clearing AG sets the failed sell trade and the corresponding buy trade(s) to cash settled, which eliminates the original seller's delivery obligation.

Central Counterparty for Equities (CCP)

VALUES API Final Version

Table of Contents

1	**Introduction**	**6**
2	**VALUES API Application Request Concepts**	**7**
2.1	**Recovery Management Services**	**7**
2.1.1	Overview	7
2.1.2	Application Request Recovery	7
2.2	**Application Inquiry Requests**	**7**
2.2.1	Application Request “Paging”	7
2.2.2	Multi-Record Application Responses	9
3	**CCP Application Request Descriptions**	**10**
3.1	**Application Request Characteristics**	**11**
3.2	**Field Usage**	**12**
3.3	**Trade Maintenance**	**14**
3.3.1	CCP Inquire Trade List	14
3.3.2	CCP Modify Trade Release	17
3.3.3	CCP Modify Trade Processing	18
3.3.4	CCP Modify Trade Link	19
3.4	**Obligation Maintenance**	**20**
3.4.1	CCP Inquire Gross Obligation	20
3.4.2	CCP Inquire Net Obligation	22
3.5	**Reports**	**24**
3.5.1	CCP Inquire Report Selection List	24
3.5.2	CCP Modify Report Selection	25
3.6	**Miscellaneous**	**26**
3.6.1	CCP Inquire Status Information	26
3.6.2	CCP Inquire Instrument List	27
3.6.3	CCP Change Password	28
3.7	**Authorization**	**29**
3.7.1	CCP Login	29
3.7.2	CCP Logout	30
4	**VALUES API Field Description**	**31**
4.1	**Field Characteristics**	**31**
4.2	**Initialization Guideline**	**33**
5	**CCP Field Descriptions**	**35**
5.1	**acctId**	**35**
5.2	**applicationId**	**35**
5.3	**buySellCod**	**36**

5.4 cashDfrl 36
5.5 corpActnInd 37
5.6 crtDat 37
5.7 dateLstUpdDat 37
5.8 dateLstUpdDatLnkTrd 38
5.9 exchNam 38
5.10 grsLatBlckBuyAmnt 39
5.11 grsLatBlckBuyQty 39
5.12 grsLatBlckSellAmnt 39
5.13 grsLatBlckSellQty 40
5.14 grsLatRelBuyAmnt 40
5.15 grsLatRelBuyQty 40
5.16 grsLatRelSellAmnt 40
5.17 grsLatRelSellQty 41
5.18 grsPendBlckBuyAmnt 41
5.19 grsPendBlckBuyQty 41
5.20 grsPendBlckSellAmnt 42
5.21 grsPendBlckSellQty 42
5.22 grsPendRelBuyAmnt 42
5.23 grsPendRelBuyQty 42
5.24 grsPendRelSellAmnt 43
5.25 grsPendRelSellQty 43
5.26 grsStldTotBuyAmnt 43
5.27 grsStldTotBuyQty 43
5.28 grsStldTotSellAmnt 44
5.29 grsStldTotSellQty 44
5.30 instLngNam 44
5.31 instTyp 45
5.32 isinCod 45
5.33 keyDatCtrlBlc 46
5.34 lnkInd 46
5.35 membClgIdCod 47
5.36 membStatCmCod 47
5.37 membStatSiCod 48

5.38 membTrdIdCod 48
5.39 micCod 48
5.40 minRelQty 49
5.41 mliRecCtr 49
5.42 netGrsProcCod 49
5.43 newPwd 50
5.44 ofstLatBlckLvlCmAmnt 50
5.45 ofstLatBlckLvlCustAmnt 51
5.46 ofstLatRelLvlCmAmnt 51
5.47 ofstLatRelLvlCustAmnt 51
5.48 ofstPendBlckLvlCmAmnt 51
5.49 ofstPendBlckLvlCustAmnt 52
5.50 ofstPendRelLvlCmAmnt 52
5.51 ofstPendRelLvlCustAmnt 52
5.52 ofstStldTotLvlCmAmnt 53
5.53 ofstStldTotLvlCustAmnt 53
5.54 oldPwd 53
5.55 ordrNo 54
5.56 password 54
5.57 rawdAvalCod 54
5.58 rawdMembCrtSltCod 55
5.59 reptHisDat 55
5.60 reptIdCod 56
5.61 reptMembCrtSltCod 56
5.62 reptNam 56
5.63 reptPrntFreqCod 57
5.64 srpLatBlckAmnt 57
5.65 srpLatBlckQty 57
5.66 srpLatRelAmnt 58
5.67 srpLatRelQty 58
5.68 srpPendBlckAmnt 58
5.69 srpPendBlckQty 59
5.70 srpPendRelAmnt 59
5.71 srpPendRelQty 59

5.72	**srpStldTotAmnt**	**60**
5.73	**srpStldTotQty**	**60**
5.74	**statDat**	**60**
5.75	**statTim**	**61**
5.76	**stlAcctCod**	**61**
5.77	**stlAmnt**	**61**
5.78	**stlDat**	**62**
5.79	**stlLocCod**	**62**
5.80	**text**	**63**
5.81	**textLnkRef**	**63**
5.82	**tranIdSfxNo**	**63**
5.83	**trdCurrTypCod**	**64**
5.84	**trdDat**	**64**
5.85	**trdFulCod**	**64**
5.86	**trdIdCod**	**65**
5.87	**trdKey**	**65**
5.88	**trdKeyLnkTrd**	**66**
5.89	**trdPrc**	**66**
5.90	**trdQty**	**66**
5.91	**trdRelQty**	**67**
5.92	**trdRelStatCod**	**67**
5.93	**trdRemQty**	**68**
5.94	**trdStlStatCod**	**68**
5.95	**trdTim**	**69**
5.96	**usrIdCodOboMs**	**69**
5.97	**usrOrdrCod**	**70**
5.98	**valDat**	**70**
5.99	**wknNo**	**70**
6	**Glossary**	**72**

1 Introduction

The VALUES API interface specification is the developer's guide for designing and implementing applications, which use the VALUES API standard open interface to Exchange services. The VALUES API interface specification describes the structure of the interface, how to use the interface and the associated development environment requirements.

The VALUES API is an interface, which provides the functionality, and flexibility needed to serve as a standard open interface to Exchange trading and trading support services.

This documentation contains detailed information on the application requests, and responses to be used with CCP Release 1.0. For a detailed explanation of the VALUES API Call Interface please refer to *GATE Release 3.1 Member Front End Development Guide Volume 1 – Overview and Call Interface.*

2 VALUES API Application Request Concepts

2.1 Recovery Management Services

In this section the VALUES API recovery management service is explained. An overview is given and application request recovery is explained.

2.1.1 Overview

During normal operation, end-user applications submit application requests and receive application responses for each request they send. Recovery management must handle a range of exceptions which can occur such as workstation or MISS failure. Application request resubmission is also part of recovery management.

After shutdown of a Deutsche Börse application, the application is notified via the VCI_Login callback. Then the callbacks of all pending application requests from the related back end are invoked. Finally, the VCI_Connect callback (exception callback) is invoked to terminate the series of "exceptional" callbacks. Please see the Volume 1 - Call Interface documentation for detail.

After a startup of a Deutsche Börse application, the application is notified via the VCI_Connect callback.

2.1.2 Application Request Recovery

Workstations/MISSes automatically retransmit outstanding requests to the Deutsche Börse application as long as a link exists or can be re-established. The back end system does not guarantee delivery of response data. As long as the end-user application recovers through inquiry on current data, a response is always provided.

2.2 Application Inquiry Requests

2.2.1 Application Request “Paging”

VALUES API uses one-to-one matching of application requests with application responses. This relationship means that a submission of a single application request results in the receipt of a single application response. In case more response data is available than will fit into a single application response, a kind of “paging” logic is used to retrieve the full set of data.

The paging logic is based on the submission of successive application requests, each of which identifies a different portion (or “page”) of the data to be retrieved and which receives its own application response. Each page of data may contain one or more records, but it is also possible that the last page holds no records at all. Application requests that use paging contain the data field *keyDatCtrlBlc* (KDCB) in both the application request and application response record layouts. The *keyDatCtrlBlc* is used within an application request to specify the starting point within the data set being

requested. Within an application response, *keyDatCtrlBlc* identifies the ending point within the data set that is contained in the application response.

For the initial submission of an application request with a large set of data, the *keyDatCtrlBlc* must be set to CCP_KEY_DAT_CTRL_BLC_SPACE_VV. On receipt of an application response, the application should use the application data included in the response and check to see if there is more data available. The existence of more data should be assessed by comparing the value of the *keyDatCtrlBlc* to the symbolic constant CCP_KEY_DAT_CTRL_BLC_HIGH_VV. If this compares equal, no additional data is available. If the values are different, additional data may exist which can be requested by copying the *keyDatCtrlBlc* from the application response into a new application request. The new application request should be submitted to the Exchange application in the same way as the first application request and with the same request key and filter attributes but the *keyDatCtrlBlc* copied from the response. This process should be repeated until all data has been retrieved (i.e., *keyDatCtrlBlc* in response is set to CCP_KEY_DAT_CTRL_BLC_HIGH_VV). The content of the *keyDatCtrlBlc* must not be used in any other way than described here. *Figure 2.1* depicts the flowchart of application request “Paging” processing.

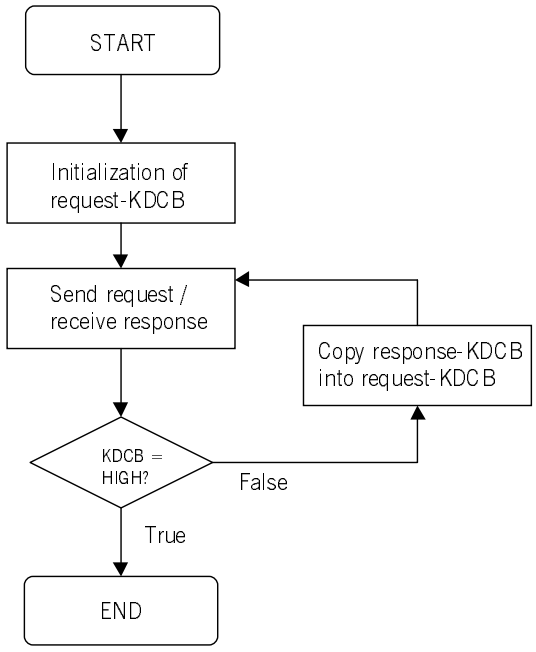


Figure 2.1 - Flowchart Application Request “Paging”

2.2.2 Multi-Record Application Responses

In order to reduce the number of request/response messages which are required to transfer a certain amount of information some application requests return a multi-record response with a variable number (n) of records. In this case, the response contains a fixed part (control information) and a variable part (may consist of several records). The response structures will be comprised of data records each with the same length.

All application requests that make use of the paging mechanism are also multi-record application requests by definition.

A multi-record application response with fixed data length consists of one header and at least one data group (Grp) representing one record. The size of the application response is contained in a*ppResp-BlockSize*.

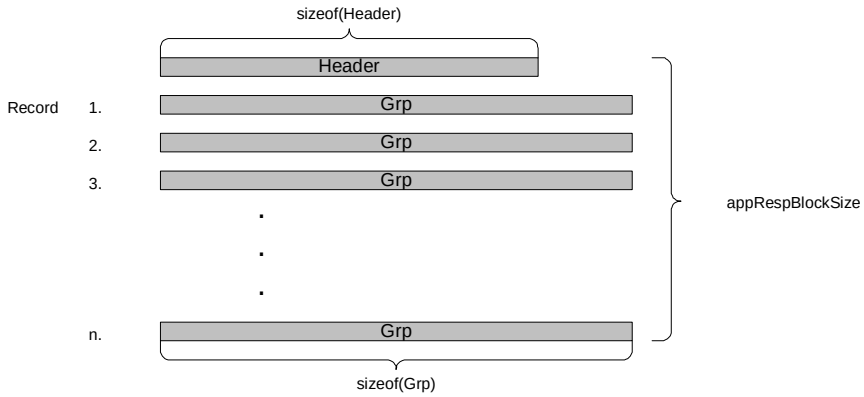


Figure 2.2 - Response records with fixed data length

Accessing the individual records contained within the application response requires the number of records sent in one application response. This number is delivered within the response data via field *mliRecCtr*.

The record structure should be used to successively access each of the records returned in the application response. Since the data block may be truncated to the number of records that are actually in use, it is not allowed to read more than the number of records inidicated by *mliRecCtr*.

3 CCP Application Request Descriptions

This chapter provides details on the VALUES API application requests. The VALUES API application requests are the functional access points to the Exchange application services. They are always used in conjunction with the VALUES API call interface. The application requests describe specific data layouts to be passed to and received from VALUES API. For example, to submit an order and receive information when its processing has been completed, the following is required:

- Request ID; for example, CCP_INQUIRE_TRADE_LIST_RID
- Message structure made up by data fields
- Call to VALUES API call interface entry point VCI_Submit

The application request and all associated data is captured within the entry point. To access an application request, an end user application uses the associated request ID in conjunction with the appropriate entry point (e.g., VCI_Submit).

Upon submitting an application request, a callback is registered and associated with the application request. The response fields and response status are being passed to the registered callback function on invocation.

Before submitting an application request via VCI_Submit (presently, CCP does no provide any broadcast streams that would be available via VCI_Subscribe), the application must establish a session via the entry point VCI_Connect and must request authorization from the Exchange application via VCI_Login. For detailed information on usage of the Call Interface entry points please refer to *GATE Release 3.1 Member Front End Development Guide Volume 1 - Call Interface*. The VALUES API application requests, responses and subscriptions are Exchange application specific. An end-user application using the VALUES API must determine which Exchange application is required for processing a request and use the appropriate VALUES API application request.

3.1 Application Request Characteristics

The VALUES API application request descriptions contain the following information:

- Description - A textual description of the functionality supported by the application request.
- Header File Name - The name of the C/C++ header files that supplies struct and constant definitions associated to the given application request.
- Request ID - The request ID (RID) is used to identify a specific application request. It is defined as a C preprocessor constant and supplied in the application request's header file. The RID is used in the reqID struct entry of the reqControl parameter of the corresponding call interface entry point.
- Entry Point - Entry points of the Values Call Interface are used to establish a session, login to a specific Exchange application, transmit application requests and receive responses. A fixed number of entry points are available. For further information please refer to the Call Interface documentation.
- Intra-day Update – Specifies whether the Application Request's response is static ("no") or dynamic ("yes"). Data supplied by "static" responses does not change during one business day, and thus suggests the use of caching algorithms.
- Request Structure - The request fields contains all data which may be used to issue a request. The request fields are used in the reqData parameter of the VCI_Submit and VCI_Subscribe entry points.
- Response Structure - The response data section lists all fields, which may be returned as a result of an application request. These fields are returned asynchronously via the application callback. For further information please refer to to *GATE Release 3.1 Member Front End Development Guide Volume 1 - Call Interface - Application Callback Function Type*.

A field usage is provided for each field. Please refer to section 3.2 - *Field Usage* for a description of field usages.

The following template is used for the layout of the application requests described throughout section 3 - *CCP Application Request Descriptions*.

Application Request Name

Description	Description of the Application Request.
Request ID	Request Identifier
Entry Point	VCI Entry Point
Intraday Update	Yes/No
Header file name	Name of the C headerfile in which related structs are declared.
Request Structure	Request Structure Name
Request Sub-Structure 1	

Request Field A

Request Field B

Request Sub-Structure 2

Request Field C

Request Field D

Response Structure Request Structure Name (defined in Header File Name)

Response Sub-Structure 1

Response Field A

Response Field B

Response Sub-Structure 2

Response Field C

Response Field D

Each request or response header file contains macros to simplify the access to request/response fields.

The VALUES API application requests are Deutsche Börse application specific. For instance, a specific set of application requests exists for the CCP. An application using the VALUES API will thus determine which Deutsche Börse application is required for processing a request and use the appropriate VALUES API application request.

3.2 Field Usage

The VALUES API application request description contains field usage codes for each field. These Codes provide information on field usages, e.g. whether a field is mandatory or optional. *Table 3.1* lists all applicable field usage codes and provides a description. For information on how reserved or unused optional fields are to be initialized, please refer to section 4.2 - *Initialization Guideline*

Usage Codes	Field Usage Description
m	mandatory – Field must be filled.
mw	explicit or wildcard – a (filter) field may be filled with a specific value or set to wildcard, i.e. filled completely with CCP_WILDCARD.
o	optional – Input field can be filled optionally. Otherwise, it has to be initialized

Table 3.1 - VALUES API Field Usage Codes

Usage Codes	Field Usage Description
f	fixed – Field must be filled with the original value. For example, when modifying a trade twice a field marked with this usage code must be filled with the same value used when the trade was modified the first time. This code is also used in cases where only a single value is possible.
r	reserved – Field reserved for future use. If the field is an input field, it must be initialized. For an output field, it means that the content of this field must not be used in any way.
s	special – Field has context dependent usage. Please refer to application request's description for usage information.
-	no specific usage for this field.

Table 3.1 - VALUES API Field Usage Codes

3.3 Trade Maintenance

3.3.1 CCP Inquire Trade List

Description

The CCP Inquire Trade List application request is used to retrieve specific data for existing trades of a particular member. Filter criteria can be specified to restrict the trades returned. For Xetra trades, only the state referred to by the latest trnIdSfxNo is retrieved.

If lnkInd is set to CCP_YES_VV, this application request is used to inquire on trades that can be linked to a specific candidate trade, identified by its key. In this case, the trdKey field has to contain the candidate trade key of a trade linked to a different trade within the CCP-System and is used for "manual linking". The candidate trade must always be a sell trade. For Xetra trades, only the state referred to by the latest trnIdSfxNo is retrieved.

Request ID	CCP_INQUIRE_TRADE_LIST_RID
Entry Point	VCI_Submit
Intra-day Update	Yes
Header File Name	**InqTrdLis.hxx**

Request Structure: inqTrdLisRequestT

ccpHeaderGrp	
usrIdCodOboMs	r
trdKeyGrp	
trdKey	mw
acctId	mw
buySellCod	mw
corpActnInd	mw
isinCod	mw
keyDatCtrlBlc	m
membClgIdCod	mw
membTrdIdCod	mw
micCod	mw
netGrsProcCod	mw
ordrNo	mw

stlDat	mw
text	mw
textLnkRef	mw
trdDat	mw
trdIdCod	mw
trdRelStatCod	mw
trdStlStatCod	mw
usrOrdrCod	mw
stlAcctGrp	
stlAcctCod	mw
stlLocCod	mw
lnkInd	m

Response Structure: inqTrdLisResponseT

ccpHeaderGrp	
usrIdCodOboMs	r
keyDatCtrlBlc	-
mliRecCtr	-
inqTrdLisRec, repeated by:	
CCP_INQ_TRD_LIS_REC_MAX (= 12)	
trdKeyGrp	
trdKey	-
acctId	-
buySellCod	-
corpActnInd	-
dateLstUpdDat	-
isinCod	-
membClgIdCod	-
membTrdIdCod	-
micCod	-
netGrsProcCod	-
ordrNo	-
stlAmnt	-
stlDat	-
text	-
textLnkRef	-
tranIdSfxNo	-
trdCurrTypCod	-

trdDat	-
trdFulCod	-
trdIdCod	-
trdKeyLnkTrd	-
trdPrc	-
trdQty	-
trdRelQty	-
trdRelStatCod	-
trdRemQty	-
trdStlStatCod	-
trdTim	-
usrOrdrCod	-
stlAcctGrp	
stlAcctCod	-
stlLocCod	-

3.3.2 CCP Modify Trade Release

Description: The CCP Modify Trade Release application request is used to release, partially release or block a trade. To fully release a trade, the release quantity (trdRelQty) has to be the whole remaining quantity of the trade (to be settled, trdRemQty). To block a trade the release quantity has to be zero. Any quantity in between will partially release the trade.

Request ID: CCP_MODIFY_TRADE_RELEASE_RID

Entry Point: VCI_Submit

Header File Name: **ModTrdRlse.hxx**

Request Structure:	modTrdRlseRequestT	
ccpHeaderGrp		
usrIdCodOboMs		r
trdKeyGrp		
trdKey		m
dateLstUpdDat		f
trdRelQty		m
Response Structure:	modTrdRlseResponseT	
ccpHeaderGrp		
usrIdCodOboMs		r
dateLstUpdDat		-

3.3.3 CCP Modify Trade Processing

Description: The CCP Modify Trade Processing application request is used to set the processing method of a trade. Gross and net processing are applied processing methods. Trades marked for gross processing are not considered by the settlement netting process.

Request ID: CCP_MODIFY_TRADE_PROCESSING_RID

Entry Point: VCI_Submit

Header File Name: **ModTrdProc.hxx**

Request Structure:	modTrdProcRequestT	
ccpHeaderGrp		
	usrIdCodOboMs	r
trdKeyGrp		
	trdKey	m
dateLstUpdDat		f
netGrsProcCod		m

Response Structure:	modTrdProcResponseT	
ccpHeaderGrp		
	usrIdCodOboMs	r
dateLstUpdDat		-

3.3.4 CCP Modify Trade Link

Description

The CCP Modify Trade Link application request is used to set/modify/clear a manual link between a sell and a buy trade. Additionally, the field textLnkRef for automatic linking can be set/modified/cleared for a buy or sell trade. If a manual link is set field trdKeyLnkTrd is mandatory. If an automatic link is set field textLnkRef is mandatory. In case of a manual link, the field trdKey must be used for the sell trade, while trdKeyLnkTrd is for the buy trade. To unlink a trade, the respective fields must be initialized (zeroes for trdKeyLnkTrd, spaces for trdLnkRef). In case the field trdKey-LnkTrd is filled, the field dateLstUpdLnkTrd has to be filled too.

Request ID: CCP_MODIFY_TRADE_LINK_RID

Entry Point: VCI_Submit

Header File Name: **ModTrdLnk.hxx**

Request Structure: modTrdLnkRequestT

ccpHeaderGrp	
usrIdCodOboMs	r
trdKeyGrp	
trdKey	m
dateLstUpdDat	f
dateLstUpdDatLnkTrd	s
textLnkRef	s
trdKeyLnkTrd	s

Response Structure: modTrdLnkResponseT

ccpHeaderGrp	
usrIdCodOboMs	r
dateLstUpdDat	-
dateLstUpdDatLnkTrd	-

3.4 Obligation Maintenance

3.4.1 CCP Inquire Gross Obligation

Description: The CCP Inquire Gross Obligation application request is used to inquire on gross obligation information. Included are only trades for which the gross processing option has been set. Gross obligations are the basis for gross delivery instructions that would be created for the next settlement run. The information, which is obtained is separated for buy and sell side, and for settled, pending, and late trades. Pending and late trades are additionally separated for released and blocked trades. The information is given in quantities (only if an ISIN is specified) and cash amount.

Request ID: CCP_INQUIRE_GROSS_OBLIGATION_RID
Entry Point: VCI_Submit
Intra-day Update: Yes

Header File Name: **InqGrsObgn.hxx**

Request Structure: inqGrsObgnRequestT

ccpHeaderGrp	
usrIdCodOboMs	r
acctId	mw
isinCod	mw
membClgIdCod	mw
membTrdIdCod	mw
stlAcctGrp	
stlAcctCod	mw
stlLocCod	mw

Response Structure: inqGrsObgnResponseT

ccpHeaderGrp	
usrIdCodOboMs	r
cashDfrl	-
grsLatBlckBuyAmnt	-
grsLatBlckBuyQty	-
grsLatBlckSellAmnt	-
grsLatBlckSellQty	-

grsLatRelBuyAmnt	r
grsLatRelBuyQty	r
grsLatRelSellAmnt	-
grsLatRelSellQty	-
grsPendBlckBuyAmnt	-
grsPendBlckBuyQty	-
grsPendBlckSellAmnt	-
grsPendBlckSellQty	-
grsPendRelBuyAmnt	r
grsPendRelBuyQty	r
grsPendRelSellAmnt	-
grsPendRelSellQty	-
grsStldTotBuyAmnt	-
grsStldTotBuyQty	-
grsStldTotSellAmnt	-
grsStldTotSellQty	-
statDat	-
statTim	-
valDat	-

3.4.2 CCP Inquire Net Obligation

Description

The CCP Inquire Net Obligation application request is used to inquire net obligations, i.e. surplus and offset obligation information. Included are only trades for which the net processing option has been selected. Surplus obligations are the basis for net delivery instructions that would be created for the next settlement run. The information which is obtained is separated for settled, pending and late trades. Pending and late trades are additionally separated for released and blocked trades. The information is given in quantities (only if an ISIN is specified) and cash amount. Offset obligations are the basis for the offsetting block that would be created for the next settlement run for purchases and sales where the sum of the nominal value is equal.They are only displayed as cash per CCP-CM level and CM-customer level separated for settled, pending and late trades. Pending and late trades are additionally separated for released and blocked trades.

Request ID	CCP_INQUIRE_NET_OBLIGATION_RID
Entry Point	VCI_Submit
Intra-day Update	Yes

Header File Name **InqNetObgn.hxx**

Request Structure:	inqNetObgnRequestT	
ccpHeaderGrp		
usrIdCodOboMs		r
acctId		mw
isinCod		mw
membClgIdCod		mw
membTrdIdCod		mw
stlAcctGrp		
stlAcctCod		mw
stlLocCod		mw
Response Structure:	inqNetObgnResponseT	
ccpHeaderGrp		
usrIdCodOboMs		r
cashDfrl		-
ofstLatBlckLvlCmAmnt		-
ofstLatBlckLvlCustAmnt		-

ofstLatRelLvlCmAmnt	-
ofstLatRelLvlCustAmnt	-
ofstPendBlckLvlCmAmnt	-
ofstPendBlckLvlCustAmnt	-
ofstPendRelLvlCmAmnt	-
ofstPendRelLvlCustAmnt	-
ofstStldTotLvlCmAmnt	-
ofstStldTotLvlCustAmnt	-
srpLatBlckAmnt	-
srpLatBlckQty	-
srpLatRelAmnt	-
srpLatRelQty	-
srpPendBlckAmnt	-
srpPendBlckQty	-
srpPendRelAmnt	-
srpPendRelQty	-
srpStldTotAmnt	-
srpStldTotQty	-
statDat	-
statTim	-
valDat	-

3.5 Reports

3.5.1 CCP Inquire Report Selection List

Description: The CCP Inquire Report Selection List application request is used to inquire on information on reports that are available for the respective member.

Request ID: CCP_INQUIRE_REPORT_SELECTION_LIST_RID
Entry Point: VCI_Submit
Intra-day Update: Yes

Header File Name: **InqReptSlcnLis.hxx**

Request Structure: inqReptSlcnLisRequestT	
ccpHeaderGrp	
usrIdCodOboMs	r
keyDatCtrlBlc	m
reptIdCod	mw
Response Structure: inqReptSlcnLisResponseT	
ccpHeaderGrp	
usrIdCodOboMs	r
keyDatCtrlBlc	-
mliRecCtr	-
inqReptSlcnLisRec, repeated by:	
CCP_INQ_REPT_SLCN_LIS_REC_MAX (= 65)	
dateLstUpdDat	-
rawdAvalCod	-
rawdMembCrtSltCod	-
reptIdCod	-
reptMembCrtSltCod	-
reptNam	-
reptPrntFreqCod	-

3.5.2 CCP Modify Report Selection

Description — The CCP Modify Report Selection application request is used to modify the report selection for a particular member.

Request ID — CCP_MODIFY_REPORT_SELECTION_RID

Entry Point — VCI_Submit

Header File Name — **ModReptSlcn.hxx**

Request Structure: modReptSlcnRequestT

ccpHeaderGrp	
usrIdCodOboMs	r
dateLstUpdDat	f
rawdMembCrtSltCod	o
reptHisDat	o
reptIdCod	m
reptMembCrtSltCod	m

Response Structure: modReptSlcnResponseT

ccpHeaderGrp	
usrIdCodOboMs	r
dateLstUpdDat	-

3.6 Miscellaneous

3.6.1 CCP Inquire Status Information

Description — The CCP Inquire Status Information application request is used to inquire on system and member information. The member information fields indicate to which member class (CM or Settlement Participant) the logged in member belongs to.

Request ID — CCP_INQUIRE_STATUS_INFORMATION_RID
Entry Point — VCI_Submit
Intra-day Update — Yes

Header File Name — **InqStsInfo.hxx**

Request Structure:	inqStsInfoRequestT	
ccpHeaderGrp		
usrIdCodOboMs		r
keyDatCtrlBlc		m
Response Structure:	inqStsInfoResponseT	
ccpHeaderGrp		
usrIdCodOboMs		r
crtDat		-
keyDatCtrlBlc		-
membStatCmCod		-
membStatSiCod		-
mliRecCtr		-
inqStsInfoRec, repeated by:		
CCP_INQ_STS_INFO_REC_MAX (= 89)		
exchNam		-
micCod		-

3.6.2 CCP Inquire Instrument List

Description: The CCP Inquire Instrument List application request is used to obtain a list of instruments and associated parameters in the system.

Request ID: CCP_INQUIRE_INSTRUMENT_LIST_RID
Entry Point: VCI_Submit
Intra-day Update: No

Header File Name: **InqInstLis.hxx**

Request Structure:	inqInstLisRequestT	
ccpHeaderGrp		
usrIdCodOboMs		r
instTyp		mw
isinCod		mw
keyDatCtrlBlc		m
Response Structure:	inqInstLisResponseT	
ccpHeaderGrp		
usrIdCodOboMs		r
keyDatCtrlBlc		-
mliRecCtr		-
inqInstLisRec, repeated by:		
CCP_INQ_INST_LIS_REC_MAX (= 56)		
instLngNam		-
instTyp		-
isinCod		-
minRelQty		-
wknNo		-

3.6.3 CCP Change Password

Description — The CCP Change Password application request is used to change the user's password for CCP.

Request ID — CCP_CHANGE_PASSWORD_RID

Entry Point — VCI_Submit

Header File Name — **ChgPw.hxx**

Request Structure:	chgPwRequestT	
ccpHeaderGrp		
usrIdCodOboMs		r
newPwd		m
oldPwd		m
Response Structure:	chgPwResponseT	
ccpHeaderGrp		
usrIdCodOboMs		r

3.7 Authorization

These requests are used to maintain the login status to exchange applications.

3.7.1 CCP Login

Description: This application request is used to login to the exchange application.

Entry Point: VCI_Login

Header File Name: **Lgn.hxx**

Request Structure: lgnRequestT

password	m
applicationId	m

Response Structure: No specific response structure

3.7.2 CCP Logout

Description This application request is used to log out of the exchange application.

Entry Point VCl_Logout

Header File Name **Lgt.hxx**

Request Structure: No specific request structure

Response Structure: No specific response structure

4 VALUES API Field Description

This section provides an overview on the data field glossary (section 5 - *CCP Field Descriptions*) and supplies information on how it is structured.

The glossary lists data fields by name and gives a detailed field description. Field characteristics are detailed and a guideline on how to initialize data fields is given. Valid values for the individual field as well as a textual description of field level rules are given where applicable.

4.1 Field Characteristics

The characteristics of each field are detailed giving the following information.

Type — Denotes the data type of the field. Valid data types are the ANSI C types listed in *Table 4.1*.

Type	Description
char[ ]	Text; in C this is a pointer to text stored in an array. “Format” indicates the size of this array.
char	Single byte, capable of holding one character in the local character set.

Table 4.1 - VALUES API Data Types

Format — Defines the format and size of the data field. *Table 4.2* describes the available formats.

CCP VALUES’ character array types are never NULL terminated.

Format	Description	Byte-size	Example
numeric, *n*, *m*	Number, stored as an array of *n* digits. The array contains an unsigned decimal number with precision *m*. The number is right-aligned and padded with leading zeroes.	n	A field with format “10, 2” filled with content “0123456789” specifies the numeric value 01234567.89
numeric, *n*, *s*, *m*	If the “s” identifier is present the number is signed: the first character is then either “+” or “-”.The array contains a signed decimal number with *n* digits and precision *m*. Remaining digits of the decimal are filled with leading zeros.	n+1	Format “10, s, 5” with content “+0123456789” has 11 bytes and means +01234.56789
text, *n*	Text, stored as an array of n characters. Allowed characters are upper case letters, digits and blank (ASCII(32)).	n	An example for a Text with *n*=5 is “123FR”.
freetext, *n*	Text, stored as an array of n characters. Allowed characters are ASCII(32) up to ASCII(126).	n	An example for a Freetext with 5 characters is “Ab+1!”.
binary, *n*	An array of arbitrary characters. Even the NULL character is allowed.	n	n/a
Price	Number, stored as an array of characters which contains a signed decimal of length 13 with precision 5. Equivalent to 13,s,5.	14	A Price formatted field with content “+1234567890123” represents the numeric value +12345678.90123
Quantity	Number, stored as an array of characters which contains a signed decimal of length 15 with precision 3. Equivalent to 15,s,3	16	A Quantity formatted field with content “+123456789012345” represents the numeric value +123456789012.345
Amount	Number, stored as an array of characters which contains a signed decimal of length 15 with precision 3. This format is used for cash amounts. Equivalent to 15,s,3	16	An Amount formatted field with content “+123456789012345” represents the numeric value +123456789012.345

Table 4.2 - Data Field Formats

Format	Description	Byte-size	Example
Date	Number, stored as an array of characters which contains a date of length 8, format YYYYMMDD.	8	Format example, ‘20030109’. for January 9, 2003
Time	Number, stored as an array of characters which contains a time of length 8, format HHMMSSCC.	8	Format example, ‘06453000’. for 06:45 and 30.00 seconds
Timestamp	Number, stored as a array of characters which contains a timestamp of length 18. The array is not NULL terminated.	18	Format example, ‘053256000012396478’
ISIN	International Securities Identification Number. This is a twelve character code developed by the International Standards Organization (ISO) that represents a security. Allowed characters are upper case letters and digits.	12	Format example, ‘DE0005190003’

Table 4.2 - Data Field Formats

Please note that the valid values section for all number fields does not contain the complete list of valid values. Only predefined values with a special meaning (e.g. border values) are mentioned there.

4.2 Initialization Guideline

It is required to initialize all unused or optional data fields before passing them to the VALUES API. *Table 4.3* gives a guideline on how to initialize the different data types. Unused character fields in CCP application requests should be explicitly set to "spaces".

Type	Initialization
alphanumeric	The field is to be filled with SPACE according to its length
decimal number	The field is to be filled with ‘0’ (ASCII 48) according to its length.
signed decimal number	First character is ’+’, the rest of the field is to be filled with ‘0’ (ASCII 48) according to its length.
binary	The field is to be filled with ‘0’ (ASCII 48) according to its length.

Table 4.3 - Data Field Initialization Guideline

Type	Initialization
Date	The field is to be filled with ‘0’ (ASCII 48) according to its length.
Time	The field is to be filled with ‘0’ (ASCII 48) according to its length.
Price	First character is ’+’, the rest of the field is to be filled with ‘0’ (ASCII 48) according to its length.
Volume	First character is ’+’, the rest of the field is to be filled with ‘0’ (ASCII 48) according to its length.
Quantity	First character is ’+’, the rest of the field is to be filled with ‘0’ (ASCII 48) according to its length.
Amount	First character is ’+’, the rest of the field is to be filled with ‘0’ (ASCII 48) according to its length.
Timestamp	The field is to be filled with ‘0’ (ASCII 48) according to its length.
ISIN	The field is to be filled with SPACE according to its length

Table 4.3 - Data Field Initialization Guideline

5 CCP Field Descriptions

5.1 acctId

Description A unique identifier for an Account Type.

Type	Size	Format
char[]	CCP_ACCT_ID_LEN(2)	text, 2

ValidValue	Explicit
CCP_ACCT_ID_A1_VV	"A1"
CCP_ACCT_ID_P1_VV	"P1"
CCP_ACCT_ID_PP_VV	"PP"

Where sent: CCP Inquire Gross Obligation
CCP Inquire Net Obligation
CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.2 applicationId

Description This applicationID is used to authorize an end user application that is used to perform login to an Exchange Service, e.g. CCP Transaction Xervice. The applicationID is specified by the end user application and passed to the appropriate entry point, which is VCI_Login. A valid applicationID defined by Deutsche Börse AG per end user application.

Type	Size	Format
char[]	CCP_APPLICATION_ID_LEN(16)	text, 16

Where sent: CCP Login

5.3 buySellCod

Description: The buy or sell indicator for orders or trades.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_BUY_SELL_COD_BUY_VV	'B'
CCP_BUY_SELL_COD_SELL_VV	'S'
CCP_SPACE_VV	' '

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.4 cashDfrl

Description: Cash Deferral flag applied to blocked sell trades resp. corresponding buy trades determined for being processed within the settlement netting (no gross-flag set) and have not been settled on level CCP-Clearing Member yet. The application is performed according to the default setting for a Clearing Member per settlement account.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where received: CCP Inquire Gross Obligation
CCP Inquire Net Obligation

5.5 corpActnInd

Description: Indicates if a trade is affected by a corporate action, or results from one.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.6 crtDat

Description: The current business date.

Type	Size	Format
char[]	CCP_DATE_LEN(8)	Date

Where received: CCP Inquire Status Information

5.7 dateLstUpdDat

Description: The system timestamp signifying the last time at which a particular item was updated. This is required during modification processing to prevent two users acting on the same item during the same period. This timestamp is to be used as a black box by the application: The internal format is not described here. The timestamp type field can be used on the front end to determine by greater/smaller/equal comparison whether one record is older than another.

Type	Size	Format
char[]	CCP_TIMESTAMP_LEN(18)	Timestamp

Where sent:
CCP Modify Report Selection
CCP Modify Trade Link
CCP Modify Trade Processing
CCP Modify Trade Release

Where received:
CCP Inquire Report Selection List
CCP Inquire Trade List
CCP Modify Report Selection
CCP Modify Trade Link
CCP Modify Trade Processing
CCP Modify Trade Release

5.8 dateLstUpdDatLnkTrd

Description
For a general description please refer to description of field "dateLstUpdDat". This field indicates the timestamp of a modified trade record of a linked trade.

Type	Size	Format
char[]	CCP_TIMESTAMP_LEN(18)	Timestamp

Where sent:
CCP Modify Trade Link

Where received:
CCP Modify Trade Link

5.9 exchNam

Description
The long name of an Exchange.

Type	Size	Format
char[]	CCP_EXCH_NAM_LEN(40)	free text, 40

Where received: CCP Inquire Status Information

5.10 grsLatBlckBuyAmnt

Description: Total cash sum of all gross marked and late buy trades. In deviation to the nomenclature, blocked trades are not taken into account.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.11 grsLatBlckBuyQty

Description: Total quantity of all gross marked and late buy trades. In deviation to the nomenclature, blocked trades are not taken into account.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.12 grsLatBlckSellAmnt

Description: Cash sum of all gross marked, late and blocked sell trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.13 grsLatBlckSellQty

Description Total quantity of all gross marked, late and blocked sell trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.14 grsLatRelBuyAmnt

Description Cash sum of all gross marked, late and released buy trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.15 grsLatRelBuyQty

Description Sum of shares of all gross marked, late and released buy trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.16 grsLatRelSellAmnt

Description Cash sum of all gross marked, late and released sell trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.17 grsLatRelSellQty

Description: Total quantity of all gross marked, late and released sell trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.18 grsPendBlckBuyAmnt

Description: Total cash sum of all gross marked and pending buy trades. In deviation to the nomenclature, blocked trades are not taken into account.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.19 grsPendBlckBuyQty

Description: Total quantity of all gross marked and pending buy trades. In deviation to the nomenclature, blocked trades are not taken into account.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.20 grsPendBlckSellAmnt

Description Cash sum of all gross marked, pending and blocked sell trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.21 grsPendBlckSellQty

Description Total quantity of all gross marked, pending and blocked sell trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.22 grsPendRelBuyAmnt

Description Cash sum of all gross marked, pending and released buy trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.23 grsPendRelBuyQty

Description Total quantity of all gross marked, pending and released buy trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.24 grsPendRelSellAmnt

Description Cash sum of all gross marked, pending and released sell trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.25 grsPendRelSellQty

Description Total quantity of all gross marked, pending and released sell trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.26 grsStldTotBuyAmnt

Description Total cash sum of all gross marked and already settled buy trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.27 grsStldTotBuyQty

Description Total quantity of all gross marked and already settled buy trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.28 grsStldTotSellAmnt

Description Total cash sum of all gross marked and already settled sell trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Gross Obligation

5.29 grsStldTotSellQty

Description Total quantity of all gross marked and already settled sell trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Gross Obligation

5.30 instLngNam

Description The long version of the instrument name.

Type	Size	Format
char[]	CCP_INST_LNG_NAM_LEN(30)	free text, 30

Where received: CCP Inquire Instrument List

5.31 instTyp

Description: The type of an Instrument. Current supported types: "Equity" and "Subscription right".

Type	Size	Format
char[]	CCP_INST_TYP_LEN(3)	text, 3

ValidValue	Explicit
CCP_INST_TYP_EQU_VV	"EQU"
CCP_INST_TYP_SUB_VV	"SUB"

Where sent: CCP Inquire Instrument List

Where received: CCP Inquire Instrument List

5.32 isinCod

Description: The international security identification number of an instrument.

Type	Size	Format
char[]	CCP_ISIN_LEN(12)	Isin

Where sent:
CCP Inquire Gross Obligation
CCP Inquire Instrument List
CCP Inquire Net Obligation
CCP Inquire Trade List

Where received:
CCP Inquire Instrument List
CCP Inquire Trade List

5.33 keyDatCtrlBlc

Description: Used for inquiry processing to control multiple page retrieval logic. This field is returned in response data and contains the key data required for the application to make a subsequent request for more data (see the "Application Request Paging" section for detail).

Type	Size	Format
char[]	CCP_KEY_DAT_CTRL_BLC_LEN(80)	binary, 80

ValidValue	Explicit
CCP_KEY_DAT_CTRL_BLC_SPACE_VV	" "
CCP_KEY_DAT_CTRL_BLC_HIGH_VV	"\xFF\xFF\xFF

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where sent: CCP Inquire Trade List

5.35 membClgIdCod

Description: Member ID of the Clearing Member, comprising institution (3 char) and branch (2 char).

Type	Size	Format
char[]	CCP_MEMB_CLG_ID_COD_LEN(5)	text, 5

Where sent: CCP Inquire Gross Obligation
CCP Inquire Net Obligation
CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.36 membStatCmCod

Description: Indicator, if the member has status Clearing Member.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where received: CCP Inquire Status Information

5.37 membStatSiCod

Description: Indicator if the member has status Settlement Institution.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where received: CCP Inquire Status Information

5.38 membTrdIdCod

Description: Member ID of the Trading Member, comprising institution (3 char) and branch (2 char).

Type	Size	Format
char[]	CCP_MEMB_TRD_ID_COD_LEN(5)	text, 5

Where sent: CCP Inquire Gross Obligation
CCP Inquire Net Obligation
CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.39 micCod

Description: Market Identifier Code (MIC) of the exchange where the trade was traded.

Type	Size	Format
char[]	CCP_MIC_COD_LEN(4)	text, 4

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Status Information
CCP Inquire Trade List

5.40 minRelQty

Description: Minimal release quantity of an instrument (ISIN). When a trade is partially released the release quantity has to be equal or larger than the minimal release quantity of the instrument.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Instrument List

5.41 mliRecCtr

Description: Counter defining the number of records sent within one response.

Type	Size	Format
char[]	CCP_MLI_REC_CTR_LEN(3)	numeric, 3, 0

Where received: CCP Inquire Instrument List
CCP Inquire Report Selection List
CCP Inquire Status Information
CCP Inquire Trade List

5.42 netGrsProcCod

Description: Processing flag: gross or net. Trades marked for gross processing are not considered for the netting process. For these trades delivery management is processed on a gross basis.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_NET_GRS_PROC_COD_GRS_VV	'G'
CCP_NET_GRS_PROC_COD_NET_VV	'N'

Where sent: CCP Inquire Trade List
CCP Modify Trade Processing

Where received: CCP Inquire Trade List

5.43 newPwd

Description: The new user defined password associated with the user's CCP log-in. This is used when the user wishes to change the existing CCP password.

Type	Size	Format
char[]	CCP_NEW_PWD_LEN(8)	free text, 8

Where sent: CCP Change Password

5.44 ofstLatBlckLvlCmAmnt

Description: Cash sum of offset obligation of late and blocked trades on Level CCP-CM.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.45 ofstLatBlckLvlCustAmnt

Description: Cash sum of offset obligation of late and blocked trades on Level CM-Customer.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.46 ofstLatRelLvlCmAmnt

Description: Cash sum of offset obligation of late and released trades on Level CCP-CM.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.47 ofstLatRelLvlCustAmnt

Description: Cash sum of offset obligation of late and released trades on Level CM-Customer.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.48 ofstPendBlckLvlCmAmnt

Description: Cash sum of offset obligation of pending and blocked trades on Level CCP-CM.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.49 ofstPendBlckLvlCustAmnt

Description: Cash sum of offset obligation of pending and blocked trades on Level CM-Customer.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.50 ofstPendRelLvlCmAmnt

Description: Cash sum of offset obligation of pending and released trades on Level CCP-CM.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.51 ofstPendRelLvlCustAmnt

Description: Cash sum of offset obligation of pending and released trades on Level CM-Customer.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.52 ofstStldTotLvlCmAmnt

Description: Cash sum of offset obligation of already settled trades on Level CCP-CM.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.53 ofstStldTotLvlCustAmnt

Description: Cash sum of offset obligation of already settled trades on Level CM-Customer.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.54 oldPwd

Description: The user defined password associated with the user CCP log-in.

Type	Size	Format
char[]	CCP_OLD_PWD_LEN(8)	free text, 8

Where sent: CCP Change Password

5.55 ordrNo

Description: An identifier assigned to an order. It identifies the order per exchange and business date. The field is formatted as follows: for Xetra trades, the 13-byte order number assigned by Xetra is left aligned in the field, and padded with spaces to the right. For Xontro trades, it can contain the the bank internal order number or the constant "DWZ" followed by the 13-byte Xontro order number.

Type	Size	Format
char[]	CCP_ORDR_NO_LEN(16)	free text, 16

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.56 password

Description: This password is used to authorize login to an Exchange Service, e.g. CCP. The password is specified by the application and passed to the appropriate entry point, which is VCl_Login. Any valid password defined for the requesting user.

Type	Size	Format
char[]	CCP_PASSWORD_LEN(8)	free text, 8

Where sent: CCP Login

5.57 rawdAvalCod

Description: Indicates whether a report is available in raw data format.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where received: CCP Inquire Report Selection List

5.58 rawdMembCrtSltCod

Description: Report member current selection code of raw data report.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where sent: CCP Modify Report Selection

Where received: CCP Inquire Report Selection List

5.59 reptHisDat

Description: Date of a historic report.

Type	Size	Format
char[]	CCP_DATE_LEN(8)	Date

Where sent: CCP Modify Report Selection

5.60 reptIdCod

Description The coded identifier for a report, e.g. "RPTTC530".

Type	Size	Format
char[]	CCP_REPT_ID_COD_LEN(8)	text, 8

Where sent: CCP Inquire Report Selection List
CCP Modify Report Selection

Where received: CCP Inquire Report Selection List

5.61 reptMembCrtSltCod

Description Report member current selection code.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_YES_VV	'Y'
CCP_NO_VV	'N'

Where sent: CCP Modify Report Selection

Where received: CCP Inquire Report Selection List

5.62 reptNam

Description The long name of the report.

Type	Size	Format
char[]	CCP_REPT_NAM_LEN(30)	free text, 30

Where received: CCP Inquire Report Selection List

5.63 reptPrntFreqCod

Description: The frequency with which a report is produced and made available to the requester. E.g. daily, monthly, annually.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_REPT_PRNT_FREQ_COD_INTRADAY_VV	'I'
CCP_REPT_PRNT_FREQ_COD_DAILY_VV	'D'
CCP_REPT_PRNT_FREQ_COD_MONTHLY_VV	'M'
CCP_REPT_PRNT_FREQ_COD_ANNUALLY_VV	'A'

Where received: CCP Inquire Report Selection List

5.64 srpLatBlckAmnt

Description: Cash sum of all net marked, late and blocked trades, which are part of surplus obligations. If the surplus is a buy surplus, this field is not filled.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.65 srpLatBlckQty

Description: Total quantity of all net marked, late and blocked trades, which are part of surplus obligations. If the surplus is a buy surplus, this field is not filled.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Net Obligation

5.66 srpLatRelAmnt

Description: Cash sum of all net marked, late and released trades, which are part of surplus obligations. If the surplus is a buy surplus, then the field contains the total cash sum of the late trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.67 srpLatRelQty

Description: Total quantity of all net marked, late and released trades, which are part of surplus obligations. If the surplus is a buy surplus, then the field contains the total quantity of the late trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Net Obligation

5.68 srpPendBlckAmnt

Description: Cash sum of all net marked, pending and blocked trades, which are part of surplus obligations. If the surplus is a buy surplus, this field is not filled.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.69 srpPendBlckQty

Description: Total quantity of all net marked, pending and blocked trades, which are part of surplus obligations. If the surplus is a buy surplus, this field is not filled.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Net Obligation

5.70 srpPendRelAmnt

Description: Cash sum of all net marked, pending and released trades, which are part of surplus obligations. If the surplus is a buy surplus, then the field contains the total cash sum of the pending trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.71 srpPendRelQty

Description: Total quantity of all net marked, pending and released trades. If the surplus is a buy surplus, then the field contains the total quantity of the pending trades.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Net Obligation

5.72 srpStldTotAmnt

Description: Cash sum of all net marked and already settled trades, which are part of surplus obligations.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Net Obligation

5.73 srpStldTotQty

Description: Total quantity of all net marked and already settled trades, which are part of surplus obligations.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Net Obligation

5.74 statDat

Description: Date of the settlement status calculation.

Type	Size	Format
char[]	CCP_DATE_LEN(8)	Date

Where received: CCP Inquire Gross Obligation
CCP Inquire Net Obligation

5.75 statTim

Description: Time of the settlement status calculation.

Type	Size	Format
char[]	CCP_TIME_LEN(8)	Time

Where received: CCP Inquire Gross Obligation
CCP Inquire Net Obligation

5.76 stlAcctCod

Description: Settlement account code. The account of a Settlement Institution at the central security depository.

Type	Size	Format
char[]	CCP_STL_ACCT_COD_LEN(12)	text, 12

Where sent: CCP Inquire Gross Obligation
CCP Inquire Net Obligation
CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.77 stlAmnt

Description: Settlement amount of a trade - the sum of money to be settled. For Xontro trades, this field contains either the settlement amount as part of the settlement details or, in case of trades resulting from pre-netted orders, a settlement amount derived according to the allocation of the total Xontro trade quantity to the disaggregated CCP trades.

Type	Size	Format
char[]	CCP_AMOUNT_LEN(16)	Amount

Where received: CCP Inquire Trade List

5.78 stlDat

Description: The settlement day of a trade. For trades generated in Xontro this field contains the date fixed value date.

Type	Size	Format
char[]	CCP_DATE_LEN(8)	Date

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.79 stlLocCod

Description: Settlement location code.

Type	Size	Format
char[]	CCP_STL_LOC_COD_LEN(3)	text, 3

ValidValue	Explicit
CCP_STL_LOC_COD_CBF_VV	"CBF"

Where sent: CCP Inquire Gross Obligation
CCP Inquire Net Obligation
CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.80 text

Description: Text field of the order. Free text for user-specified comments.

Type	Size	Format
char[]	CCP_TEXT_LEN(35)	free text, 35

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.81 textLnkRef

Description: Reference for automatic linking. This free text field can be set for buy and sell trades.

Type	Size	Format
char[]	CCP_TEXT_LNK_REF_LEN(12)	free text, 12

Where sent: CCP Inquire Trade List
CCP Modify Trade Link

Where received: CCP Inquire Trade List

5.82 tranIdSfxNo

Description: Trade suffix applied to a trade when the trade is updated. This uniquely identifies a trade for modification history.

Type	Size	Format
char[]	CCP_TRAN_ID_SFX_NO_LEN(5)	text, 5

Where received: CCP Inquire Trade List

5.83 trdCurrTypCod

Description The unique identifier of the currency of a trade.

Type	Size	Format
char[]	CCP_TRD_CURR_TYP_COD_LEN(3)	text, 3

Where received: CCP Inquire Trade List

5.84 trdDat

Description Trade day of the trade.

Type	Size	Format
char[]	CCP_DATE_LEN(8)	Date

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.85 trdFulCod

Description This trade indicates a trade that is complete in the sense the underlying order is fully, or partially executed, i.e. is available for the gross delivery management functionality of linking.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_TRD_FUL_COD_FULL_VV	'F'
CCP_TRD_FUL_COD_PART_VV	'P'

Where received: CCP Inquire Trade List

5.86 trdIdCod

Description: Identifier of a trade per day and per exchange of an instrument. For trades generated in Xontro this field contains the serial number as part of the Xontro trade number.

Type	Size	Format
char[]	CCP_TRD_ID_COD_LEN(7)	text, 7

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.87 trdKey

Description: Unique identifier of a trade within the CCP-System.

Type	Size	Format
char[]	CCP_TRD_KEY_LEN(20)	numeric, 20, 0

Where sent:
CCP Inquire Trade List
CCP Modify Trade Link
CCP Modify Trade Processing
CCP Modify Trade Release

Where received: CCP Inquire Trade List

5.88 trdKeyLnkTrd

Description: Trade key of a trade linked to a different trade within the CCP-System. This field is used for "manual linking".

Type	Size	Format
char[]	CCP_TRD_KEY_LNK_TRD_LEN(20)	numeric, 20, 0

Where sent: CCP Modify Trade Link

Where received: CCP Inquire Trade List

5.89 trdPrc

Description: The price at which the Trade was conducted (matching price), i.e. the price per unit of the instrument traded. For netted trades the matching price of the last matching transaction is sent. For trades generated in Xontro this field contains the contract price.

Type	Size	Format
char[]	CCP_PRICE_LEN(14)	Price

Where received: CCP Inquire Trade List

5.90 trdQty

Description: Trade quantity. For trades generated in Xontro the unit / nominal value is contained. In case of Xontro trade de-aggregation to CCP trades the quantity/face value of trades generated out of executed orders respective the residual quantity between all aggregated order quantities and the unit/ nominal (for half trades) is contained.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Trade List

5.91 trdRelQty

Description: The released quantity of a trade for settlement.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where sent: CCP Modify Trade Release

Where received: CCP Inquire Trade List

5.92 trdRelStatCod

Description: The Release status of a trade. For sell trades: Blocked, Released, Partially Released, Linked Automatically, Linked Manually, Settled. For buy trades: Pending, Linked Automatically, Linked Manually, Settled.

Type	Size	Format
char[]	CCP_TRD_REL_STAT_COD_LEN(2)	text, 2

ValidValue	Explicit
CCP_TRD_REL_STAT_COD_PND_VV	"P "
CCP_TRD_REL_STAT_COD_BLC_VV	"B "
CCP_TRD_REL_STAT_COD_REL_VV	"R "
CCP_TRD_REL_STAT_COD_PRL_VV	"PR"
CCP_TRD_REL_STAT_COD_LAU_VV	"LA"
CCP_TRD_REL_STAT_COD_LMA_VV	"LM"
CCP_TRD_REL_STAT_COD_S_VV	"S "

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.93 trdRemQty

Description: Remaining quantity of a trade yet to be settled.

Type	Size	Format
char[]	CCP_QUANTITY_LEN(16)	Quantity

Where received: CCP Inquire Trade List

5.94 trdStlStatCod

Description: The settlement status of a trade (Pending, Late, Settled, Closed). A new trade is initially "Pending". Status "Settled" is possible as of T+2. A trade is "Late" as of T+2 after SDS2. A trade is "Closed" if it was settled already at least one business day before and is still pending on level CM-Customer.

Type	Size	Format
char	1	text, 1

ValidValue	Explicit
CCP_TRD_STL_STAT_COD_PND_VV	'P'
CCP_TRD_STL_STAT_COD_LTE_VV	'L'
CCP_TRD_STL_STAT_COD_STL_VV	'S'
CCP_TRD_STL_STAT_COD_CLS_VV	'C'

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.95 trdTim

Description Trade time of a trade.

Type	Size	Format
char[]	CCP_TIME_LEN(8)	Time

Where received: CCP Inquire Trade List

5.96 usrIdCodOboMs

Description This field is reserved.

Type	Size	Format
char[]	CCP_USR_ID_COD_OBO_MS_LEN(11)	text, 11

Where sent:
CCP Change Password
CCP Inquire Gross Obligation
CCP Inquire Instrument List
CCP Inquire Net Obligation
CCP Inquire Report Selection List
CCP Inquire Status Information
CCP Inquire Trade List
CCP Modify Report Selection
CCP Modify Trade Link
CCP Modify Trade Processing
CCP Modify Trade Release

Where received:
CCP Change Password
CCP Inquire Gross Obligation
CCP Inquire Instrument List
CCP Inquire Net Obligation
CCP Inquire Report Selection List
CCP Inquire Status Information
CCP Inquire Trade List

CCP Modify Report Selection
CCP Modify Trade Link
CCP Modify Trade Processing
CCP Modify Trade Release

5.97 usrOrdrCod

Description: Member Internal Order Number of a trade. This is only for member internal usage.

Type	Size	Format
char[]	CCP_USR_ORDR_COD_LEN(16)	free text, 16

Where sent: CCP Inquire Trade List

Where received: CCP Inquire Trade List

5.98 valDat

Description: Value date. The value date is used in context with compensations for cash bookings, and in context with obligations as value date for the obligations.

Type	Size	Format
char[]	CCP_DATE_LEN(8)	Date

Where received: CCP Inquire Gross Obligation
CCP Inquire Net Obligation

5.99 wknNo

Description: The national identification for cash market instruments. If less than 9 characters (alphanumeric) were entered leading zeros are added by internal processing.

Type	Size	Format
char[]	CCP_WKN_NO_LEN(9)	text, 9

Where received: CCP Inquire Instrument List

6 Glossary

Term	Explanation
API	Application Programming Interface.
Application callback	End user application functions invoked by VALUES on receipt of an application response or other events. The end user application defines which callback is to be invoked by “registering” the callback.
Application dispatch loop	The application dispatch loop is implemented in the end user application (usually the main processing loop). It receives notification of an event on the VMQ when Exchange applications write VALUES events such as response events, subscription events, notifications and exception events to the VMQ. Upon event notification from the VMQ, the application dispatch loop will trigger VCI_Dispatch to retrieve the event from the VMQ.
Application request	Application requests are functional entry points to Exchange application trading and trading support services. Application requests are always used in conjunction with the VALUES API call interface to provide the functional information required to access Exchange application trading and trading support services.
Application response	Application responses are received by the end user application as a dedicated single response to a specific request. The application response contains the results of Exchange Service request processing and is delivered asynchronously to the end user application.
Asynchronous processing	An asynchronous entry point does not block until its processing is completed. Asynchronous entry points return to the end user application immediately with a status of the processing request. Processing responses are received at a later point in time (i.e., asynchronous to the processing request).
AVN	Application Version Number. Each application request, subscription request, application response and broadcast contains an application version number that defines the version of the associated Exchange application.
Back End	General term for any system based at Deutsche Börse providing centralized services to members having access to it, e.g. Equity CCP.

Term	Explanation
Call interface	The call interface contains the technical entry points to Exchange application trading and trading support services. The call interface is a set of system subroutines called by an application to access Exchange application trading and trading support services.
CCP	Central Counterparty
Completion code	The VALUES API call interface communicates status information with a completion code data field. Each entry point may generate a number of different completion codes.
CVN	Call Interface Version Number. Each call interface entry point contains a call interface version number.
Data streams	Data streams are the vehicle used to disseminate information of a specific type to members. Each type of information defines its own data stream.
DBAG	Deutsche Börse AG
End user application	End user application is any application which receives services via the VALUES API.
Entry point	The VALUES API call interface consists of a fixed number of technical entry points, which are used to establish a session, transmit application requests, request data and receive responses.
Exception event	An event sent to the VALUES API in case of exceptions with the connection (e.g., network exceptions, Exchange application exception, etc.).
Exchange application	Application provided by an Exchange that provides one or more services to an end user application.
Exchange Service	See Exchange application.
Field usage	Field usage specifies field information such as whether a field is mandatory, optional or occurs multiple times. Field usages are specified in application request descriptions.
Front End	Any member"s local system providing access to a Deutsche Börse-based central Back End.
GATE	GATE (Generic Access to Exchanges) are processes running on members" workstation and MISS to provide the technical infrastructure for VALUES and to communicate with the Exchange application.

Term	Explanation
MAA	Member Assembled Application. It is a third party developed end user application which runs on VALUES API.
Member	Market participant.
Member applications	See MAA.
MISS	Member Integration System Server
Paging	The paging mechanism in the VALUES API allows handling of large response data sets while limiting the size of messages transferred.
Request ID	The request ID is used to identify a specific application request to Exchange Services.
Request Management Service	Provides access to Exchange Service. A request consists of a single application request and a single application response. Used to trigger processing by an Exchange Service.
Response event	Answers to end user application requests sent to Exchange Services.
Session	A VALUES session is a control technique for managing communications between an end user application and VALUES using GATE. The communication between an end user application and an Exchange application is based on a session. Only one VALUES session can be established per application process.
Synchronous processing	Synchronous call interface entry points block until VALUES internal processing completes. I.e., associated processing request completes with receipt of a processing response.
Technical services	see “GATE”.
User	A user for the interface specification is defined as any member, trader, or participant who receives Exchange trading and trading support services via the VALUES API.
User interface Event Queue	Event queue of any event driven end user application. For example, a GUI application uses an event queue to handle mouse or keyboard input events.
VALUES	Virtual Access Link Using Exchange Services
VALUES API	The VALUES API is a set of system subroutines used to communicate with Exchange Services.

Term	Explanation
VALUES events	A VALUES event is an indication of application responses, broadcast information, notifications or exceptions received by the VALUES Message Queue (VMQ).
VCI	VALUES Call Interface. See “call interface”.
VMQ	VALUES Message Queue. It temporarily stores communication channel, application requests, responses and broadcasts which are transmitted between VALUES and GATE.
WS	Workstation.