



**Deutsche  
Börse**



**CCP Release 3.1**

**VALUES API Member Front End Development Guide**

**Volume 4 - CCP Application Requests and Responses**

**Final Version**

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## **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 3.1. For a detailed explanation of the VALUES API Call Interface please refer to *GATE Release 3.4 Member Front End Development Guide, Volume 1 – Overview and Call Interface*.

## 2 VALUES API Application Request Concepts used by CCP

### 2.1 Backward Compatibility

CCP Release 3.1 will be a mandatory release. The technical application version number (AVN) will be changed to CCP\_AVN\_031 = 31.

Layout-level backward compatibility to applications built for CCP Release 3.0 will not be supported.

### 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 zero, one or more records. It is possible that the last page holds no records at all, and it is also possible that a page with less than the maximal possible number of records, including zero records, is not the last page.

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.

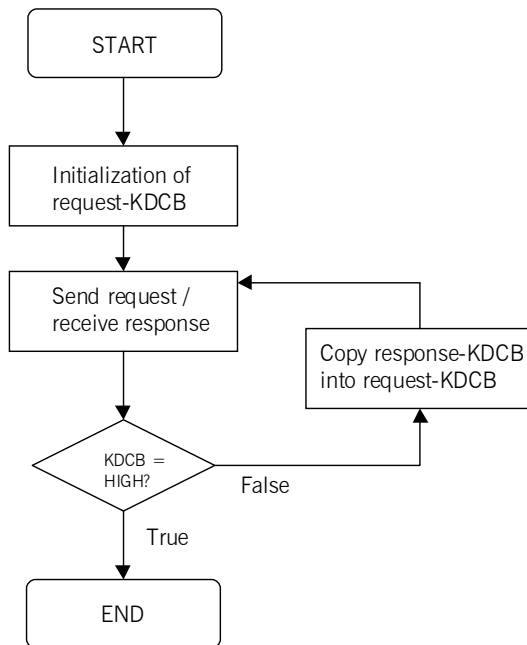


Figure 2.1 - Flowchart Application Request "Paging"

## 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 *appRespBlockSize*.

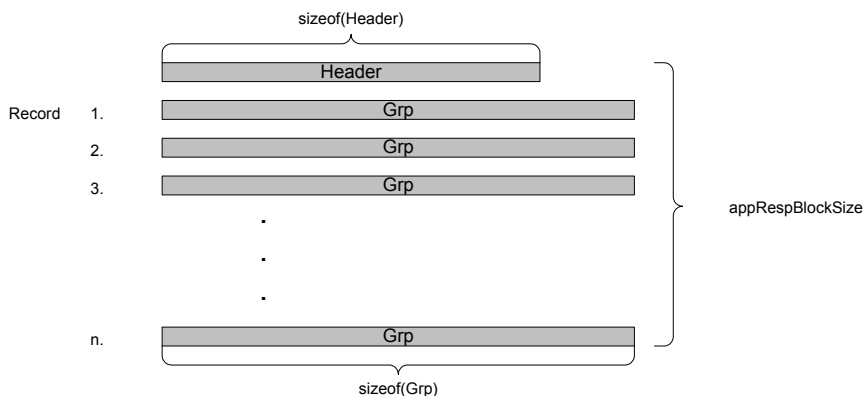


Figure 2.2 - Response records with fixed data length

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 indicated by *mliRecCtr*.

## 2.3 Recovery Management Services

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

### 2.3.1 Overview

During normal operation, end-user applications submit application requests and receive application responses for each request they send. Similarly, when subscriptions are turned on, subscription data is delivered during normal operation. Recovery management must handle a range of exceptions which can occur such as workstation or MISS failure.

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.

### 2.3.2 Subscription Data Recovery

The Deutsche Börse application supports recoverable and unreliable broadcast streams. Broadcast gaps, i.e. broadcasts that get lost on the network and do not reach the end-user application, may occur on both types of streams. However, the network protocols ensure that under normal operation no broadcasts are lost.

**Recoverable** means that each broadcast contains a unique sequence number that allows applications to track received broadcasts, to detect missed broadcasts, and to recover missed broadcasts from CCP using specific CCP *Retransmit Trade Confirmation* application request. Each of the recoverable streams has its own sequence numbering. The Trade Confirmation recoverable stream also contains an 'End of Stream' message, which is sent during the end of day processing when no more broadcasts are to arrive.

Subscription to the private recoverable stream can be done by settlement location unit (SLU) or by specific instrument; i.e., only those broadcasts are delivered that belong to the submitted set of instruments. The stream is filtered accordingly, so the stream level sequence number will contain gaps. In addition to the stream sequence number, there is a SLU and an instrument sequence number in the messages of the private recoverable stream. The SLU and instrument sequence numbers are only used for detection of broadcast gaps on the specific level. Different messages generate different instrument sequence numbers.

To clarify the concepts of the different sequence numbers consider the following example:

| Sequence Number Type                                 | Used for recovery | Broadcasts received |   |   |   |   |   |   |   |
|--|-------------------|---------------------|---|---|---|---|---|---|---|
| Instrument Sequence Number for Instrument A of SLU X | No                | 1                   |   |   |   |   |   |   |   |
| SLU Sequence Number for SLU X                        | No                | 1                   | 2 | 3 | 4 |   |   |   |   |
| Stream Sequence Number                               | Yes               | 1                   | 2 | 3 | 4 | 5 | 6 | 7 | 8 |

Figure 2.3 - Sequence Numbering Example

Broadcasts delivered for instrument A have the stream sequence numbers 2 and 7, while they have the SLU sequence number 1 and 4 and the instrument sequence numbers 1 and 2.

An application can use two strategies to recover information lost due to broadcast gaps:

- Re-request of missing broadcasts using the *CCP Retransmit Trade Confirmation* request
- Inquiry of the data using the adjacent application requests

In case nothing is to report, a 'No Data' broadcast is sent on a recoverable stream that contains only the stream sequence number. This broadcast does not contain a valid SLU. The SLU field is only filled with a special value to identify it as a 'No Data' broadcast. This value is CCP\_BCAST\_NODATA\_VV.

### 2.3.3 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.

---

### 3 Data Sources

| File                               | Description  |
|------------------------------------|--|
| ReleasInfo.hxx                     | This header file contains configuration information about the current VALUES header package.   |
| Lgn.hxx                            | This header file contains structure declarations for authorization data used with the VCI_Login entry point.   |
| CCP_common_structs.hxx             | This header file contains all common structures (i.e., structures which occur in more than one application request)  |
| CCP_const.hxx                      | This header file supplies field size constants and symbolic constants for valid values for all data fields of VALUES API. It also contains commonly used constants (e.g. for the current application version number, AVN).                             |
| CCP_elbcode.h                      | This header file is a collection of CCP specific functional error codes passed through VALUES API.   |
| <application request header files> | These header files contain structure declarations for application requests and responses. The names of application request header files are provided in section 5 - <i>Application Request Descriptions</i> with each application request description. |

Table 3.1 - VALUES API Header Files

## 4 Introduction to Application Requests

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 modify a trade release and receive information when its processing has been completed, the following is required:

- Request ID (for example, CCP\_MODIFY\_TRADE\_RELEASE\_RID)
- Message structure made up by data fields
- Call to VALUES API call interface entry point VCI\_Submit
- Call to VALUES API call interface entry point VCI\_Dispatch which itself calls the application request's callback function passed with 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 not 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 3.4 Member Front End Development Guide Volume 1 - Call Interface*. The VALUES API application requests and responses 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.

## 4.1 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.
- 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.
- Intraday Update – Specifies whether the Application Inquiry 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.
- Header File Name - The name of the C/C++ header files that supplies struct and constant definitions associated to the given application request.
- 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 3.4 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 4.2 - *Field Usage* for a description of field usages.

The following template is used for the layout of the application requests described throughout section 4 - *Introduction to Application Requests*.

### 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 header file in which related structs are declared. |
| Request Structure              | Request Structure Name   |
| <u>Request Sub-Structure 1</u> |  |

Request Field A

Request Field B

Request Sub-Structure 2

Request Field C

Request Field D

Response Structure      Response 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.

## 4.2 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 4.1* 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 6.2 - *Initialization Guideline*

| Usage Code | Explicit             | 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 according to it's data format.           |

Table 4.1 - VALUES API Field Usage Codes

---

| Usage Code    | Explicit | Field Usage Description   |
|---------------|----------|---|
| f<br>fm<br>fo | 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.<br>In some cases, this usage is combined with the usage of the original value. |
| r             | reserved | Field is reserved and not used. 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,<br>so      | special  | Field has context dependent usage. Please refer to the text description of the application request for usage information.   |
| -             | n/a      | No specific usage for this field.   |

---

Table 4.1 - VALUES API Field Usage Codes



|                   |    |
|-------------------|----|
| corpActnInd       | mw |
| keyDatCtrlBlc     | m  |
| membClgldCod      | mw |
| membTrdldCod      | mw |
| micCod            | mw |
| netGrsProcCod     | mw |
| ordrNo            | mw |
| stlDat            | mw |
| dlvInd            | mw |
| text              | mw |
| textLnkRef        | mw |
| trdDat            | mw |
| trdldCod          | mw |
| trdRelStatCod     | mw |
| trdStlStatCod     | mw |
| usrOrdrCod        | mw |
| <u>stlAcctGrp</u> |    |
| stlAcctCod        | mw |
| stlLocCod         | mw |
| lnkInd            | m  |
| instTyp           | mw |
| ctryCod           | mw |
| trdTyp            | mw |
| trdSrTyp          | mw |
| stlCurrCod        | mw |
| legNo             | mw |

Response Structure: inqTrdLisResponseT

ccpHeaderGrp

|               |   |
|---------------|---|
| usrldCodOboMs | r |
| keyDatCtrlBlc | - |
| mliRecCtr     | - |

inqTrdLisRec, repeated by:

CCP\_INQ\_TRD\_LIS\_REC\_MAX (= 12)

trdKeyGrp

|         |   |
|---------|---|
| trdKey  | - |
| isinCod | - |
| acctld  | - |

---

|                   |   |
|-------------------|---|
| buySellCod        | - |
| corpActnInd       | - |
| dateLstUpdDat     | - |
| membClgldCod      | - |
| membTrdldCod      | - |
| micCod            | - |
| netGrSProcCod     | - |
| ordrNo            | - |
| stlAmnt           | - |
| stlDat            | - |
| dlvInd            | - |
| text              | - |
| textLnkRef        | - |
| tranldSfxNo       | - |
| trdCurrTypCod     | - |
| trdDat            | - |
| trdFulCod         | - |
| trdldCod          | - |
| trdKeyLnkTrd      | - |
| trdPrc            | - |
| trdQty            | - |
| trdRelQty         | - |
| trdRelStatCod     | - |
| trdRemQty         | - |
| trdStlStatCod     | - |
| trdTim            | - |
| usrOrdrCod        | - |
| <u>stlAcctGrp</u> |   |
| stlAcctCod        | - |
| stlLocCod         | - |
| trdTyp            | - |
| trdSrTyp          | - |
| infTrdTyp         | - |
| legNo             | - |
| stlTypInd         | - |

### 5.1.2 CCP Modify Trade Release

Description The CCP Modify Trade Release application request is used to release, partially release or block a trade related to equities, XTFs or subscription rights. 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

isinCod m

dateLstUpdDat fm

trdRelQty m

Response Structure: modTrdRlseResponseT

ccpHeaderGrp

usrIdCodOboMs r

dateLstUpdDat -

### 5.1.3 CCP Modify Trade Processing

**Description** The CCP Modify Trade Processing application request is used to set the processing method of a trade related to equities, XTFs or subscription rights. 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  
isinCod m  
dateLstUpdDat fm  
netGrsProcCod m

**Response Structure:** modTrdProcResponseT  
ccpHeaderGrp  
usrIdCodOboMs r  
dateLstUpdDat -

### 5.1.4 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 related to equities, XTFs or subscription rights.

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. In case the field *trdKeyLnkTrd* 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

isinCod m

dateLstUpdDat fm

dateLstUpdDatLnkTrd so

textLnkRef so

trdKeyLnkTrd so

**Response Structure:** modTrdLnkResponseT

ccpHeaderGrp

usrIdCodOboMs r

dateLstUpdDat -

dateLstUpdDatLnkTrd -

### 5.1.5 CCP Inquire Fixed Income Trade List

**Description** The CCP Inquire Fixed Income Trade List application request is used to retrieve specific data for existing outright bond and repo trades of a particular member. Filter criteria can be specified to restrict the trades returned. The *stlAcctCod* and *stlLocCod* fields can be filled with wildcard if *isinCod*, *micCod*, *trdDat*, and *trdIdCod* are filled, or if *trdKey* is filled. Otherwise *stlAcctCod* and *stlLocCod* are mandatory.

If *InkInd* 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.

**Request ID** CCP\_INQUIRE\_FIXED\_INCOME\_TRADE\_LIST\_RID  
**Entry Point** VCI\_Submit  
**Intra-day Update** Yes

**Header File Name** **InqFixIncTrdLis.hxx**

**Request Structure:** inqFixIncTrdLisRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| <u>trdKeyGrp</u>    |    |
| trdKey              | mw |
| isinCod             | mw |
| acctId              | mw |
| buySellCod          | mw |
| corpActnInd         | mw |
| keyDatCtrlBlc       | m  |
| membClgldCod        | mw |
| membTrdldCod        | mw |
| micCod              | mw |
| netGrsProcCod       | mw |
| ordrNo              | mw |
| stlDat              | mw |
| dlvInd              | mw |
| text                | mw |
| textLnkRef          | mw |

|                   |    |
|-------------------|----|
| trdDat            | mw |
| trdIdCod          | mw |
| trdRelStatCod     | mw |
| trdStlStatCod     | mw |
| usrOrdrCod        | mw |
| <u>stlAcctGrp</u> |    |
| stlAcctCod        | mw |
| stlLocCod         | mw |
| InkInd            | m  |
| instTyp           | mw |
| ctryCod           | mw |
| trdTyp            | mw |
| trdSrTyp          | mw |
| stlCurrCod        | mw |
| legNo             | mw |

Response Structure: inqFixIncTrdLisResponseT

ccpHeaderGrp

|               |   |
|---------------|---|
| usrIdCodOboMs | r |
| keyDatCtrlBlc | - |
| mliRecCtr     | - |

inqFixIncTrdLisRec, repeated by:

CCP\_INQ\_FIX\_INC\_TRD\_LIS\_REC\_MAX (= 10)

trdKeyGrp

|               |   |
|---------------|---|
| trdKey        | - |
| isinCod       | - |
| acctId        | - |
| buySellCod    | - |
| corpActnInd   | - |
| dateLstUpdDat | - |
| membClgldCod  | - |
| membTrdldCod  | - |
| micCod        | - |
| netGrsProcCod | - |
| ordrNo        | - |
| stlAmnt       | - |
| stlDat        | - |
| dlvInd        | - |

|                   |   |
|-------------------|---|
| text              | - |
| textLnkRef        | - |
| tranIdSfxNo       | - |
| trdCurrTypCod     | - |
| trdDat            | - |
| trdFulCod         | - |
| trdIdCod          | - |
| trdKeyLnkTrd      | - |
| trdPrc            | - |
| trdQty            | - |
| trdRelQty         | - |
| trdRelStatCod     | - |
| trdRemQty         | - |
| trdStlStatCod     | - |
| trdTim            | - |
| usrOrdrCod        | - |
| <u>stlAcctGrp</u> |   |
| stlAcctCod        | - |
| stlLocCod         | - |
| trdTyp            | - |
| trdSrTyp          | - |
| infTrdTyp         | - |
| bonCpnRat         | - |
| bonAcrInt         | - |
| bonAcrIntDay      | - |
| repolntRat        | - |
| repolntAmnt       | - |
| intRatBnchMrk     | - |
| legNo             | - |
| stlTypInd         | - |

### 5.1.6 CCP Modify Fixed Income Trade Release

**Description** The CCP Modify Fixed Income Trade Release application request is used to release, partially release or block an outright bond and repo 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\_FIXED\_INCOME\_TRADE\_RELEASE\_RID  
**Entry Point** VCI\_Submit

**Header File Name** **ModFixIncTrdRlse.hxx**

**Request Structure:** modFixIncTrdRlseRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| <u>trdKeyGrp</u>    |    |
| trdKey              | m  |
| isinCod             | m  |
| dateLstUpdDat       | fm |
| trdRelQty           | m  |

**Response Structure:** modFixIncTrdRlseResponseT

|                     |   |
|---------------------|---|
| <u>ccpHeaderGrp</u> |   |
| usrIdCodOboMs       | r |
| dateLstUpdDat       | - |

### 5.1.7 CCP Modify Fixed Income Trade Processing

**Description** The CCP Modify Fixed Income Trade Processing application request is used to set the processing method of an outright bond and repo trade. Gross and net processing are applied processing methods. Trades marked for gross processing are not considered by the settlement netting process. This request is not processed for trades designated for immediate settlement (ISI) and general collateral repo trades.

**Request ID** CCP\_MODIFY\_FIXED\_INCOME\_TRADE\_PROCESSING\_RID  
**Entry Point** VCI\_Submit

**Header File Name** **ModFixIncTrdProc.hxx**

**Request Structure:** modFixIncTrdProcRequestT  
ccpHeaderGrp  
usrIdCodOboMs r  
trdKeyGrp  
trdKey m  
isinCod m  
dateLstUpdDat fm  
netGrsProcCod m

**Response Structure:** modFixIncTrdProcResponseT  
ccpHeaderGrp  
usrIdCodOboMs r  
dateLstUpdDat -

### 5.1.8 CCP Modify Fixed Income Trade Link

**Description** The CCP Modify Fixed Income Trade Link application request is used to set/modify/clear a manual link between a sell and a buy outright bond and repo 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. In case the field *trdKeyLnkTrd* is filled, the field *dateLstUpdLnkTrd* has to be filled too. This request is not processed for trades designated for immediate settlement (ISI) and general collateral repo trades.

**Request ID** CCP\_MODIFY\_FIXED\_INCOME\_TRADE\_LINK\_RID  
**Entry Point** VCI\_Submit

**Header File Name** **ModFixIncTrdLnk.hxx**

**Request Structure:** modFixIncTrdLnkRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| <u>trdKeyGrp</u>    |    |
| trdKey              | m  |
| isinCod             | m  |
| dateLstUpdDat       | fm |
| dateLstUpdDatLnkTrd | so |
| textLnkRef          | so |
| trdKeyLnkTrd        | so |

**Response Structure:** modFixIncTrdLnkResponseT

|                     |   |
|---------------------|---|
| <u>ccpHeaderGrp</u> |   |
| usrIdCodOboMs       | r |
| dateLstUpdDat       | - |
| dateLstUpdDatLnkTrd | - |

## 5.2 Settlement Information

### 5.2.1 CCP Inquire Internal Settlement Forecast

**Description** The CCP Inquire Internal Settlement Forecast application request retrieves information about the Offset Obligations. These obligations are the results of the offsetting block that would be created for the next settlement run. They are returned as shares and cash per CCP-CM level and CM-Customer level. The information is divided into "Expected Settlement" and "Remaining Settlement" information. Shares refer to the offsetting block size, and they are returned with the respective cash difference between sell and buy side for the expected and remaining settlement. This request can be used for equities, XTFs and subscription rights only.

**Request ID** CCP\_INQUIRE\_INTERNAL\_SETTLEMENT\_FORECAST\_RID  
**Entry Point** VCI\_Submit  
**Intra-day Update** Yes

**Header File Name** **InqIntStlFcst.hxx**

**Request Structure:** inqIntStlFcstRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| acctId              | mw |
| isinCod             | mw |
| membClgldCod        | mw |
| membTrdldCod        | mw |
| <u>stlAcctGrp</u>   |    |
| stlAcctCod          | mw |
| stlLocCod           | mw |
| <u>cashAcctGrp</u>  |    |
| cashAcctCod         | mw |
| cashLocCod          | mw |
| trdSrTyp            | mw |
| stlCurrCod          | mw |

**Response Structure:** inqIntStlFcstResponseT

|                     |  |
|---------------------|--|
| <u>ccpHeaderGrp</u> |  |
|---------------------|--|

---

|                   |   |
|-------------------|---|
| usrIdCodOboMs     | - |
| <u>stlStsGrp</u>  |   |
| statDat           | - |
| statTim           | - |
| cashDfrl          | - |
| stlRunCod         | - |
| valDat            | - |
| ofstCcpCmExpAmnt  | - |
| ofstCcpCmExpQty   | - |
| ofstCcpCmRemAmnt  | - |
| ofstCcpCmRemQty   | - |
| ofstCmCustExpAmnt | - |
| ofstCmCustExpQty  | - |
| ofstCmCustRemAmnt | - |
| ofstCmCustRemQty  | - |

## 5.2.2 CCP Inquire External Settlement Forecast

**Description**                      The CCP Inquire External Settlement Forecast application request retrieves information about the Gross Obligations and Surplus Obligations. Gross Obligations result from trades which are marked for gross processing and therefore generate gross delivery instructions.

They are returned as shares and cash in each case for the buy and sell side. Surplus Obligations are the basis for net delivery instructions that would be created for the next settlement run. A positive number of shares indicates a surplus on the buy side, whereas a negative number of shares indicates a surplus on the sell side. The information is divided into "Expected Settlement" and "Remaining Settlement".

This request can be used for equities, XTFs and subscription rights only.

**Request ID**                              CCP\_INQUIRE\_EXTERNAL\_SETTLEMENT\_FORECAST\_RID

**Entry Point**                            VCI\_Submit

**Intra-day Update**                      Yes

**Header File Name**                    **InqExtStlFcst.hxx**

**Request Structure:**      inqExtStlFcstRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| acctId              | mw |
| isinCod             | mw |
| membClgIdCod        | mw |
| membTrdIdCod        | mw |
| <u>stlAcctGrp</u>   |    |
| stlAcctCod          | mw |
| stlLocCod           | mw |
| <u>cashAcctGrp</u>  |    |
| cashAcctCod         | mw |
| cashLocCod          | mw |
| trdSrTyp            | mw |
| stlCurrCod          | mw |

**Response Structure:**      inqExtStlFcstResponseT

|                     |   |
|---------------------|---|
| <u>ccpHeaderGrp</u> |   |
| usrIdCodOboMs       | - |

---

stlStsGrp

|                |   |
|----------------|---|
| statDat        | - |
| statTim        | - |
| cashDfrl       | - |
| stlRunCod      | - |
| valDat         | - |
| grsBuyExpAmnt  | - |
| grsBuyExpQty   | - |
| grsBuyRemAmnt  | - |
| grsBuyRemQty   | - |
| grsSellExpAmnt | - |
| grsSellExpQty  | - |
| grsSellRemAmnt | - |
| grsSellRemQty  | - |
| srpExpAmnt     | - |
| srpExpQty      | - |
| srpRemAmnt     | - |
| srpRemQty      | - |

### 5.2.3 CCP Inquire Internal Settlement Results

**Description** The CCP Inquire Internal Settlement Results application request retrieves information about the settlement results within the offsetting block. The results of the whole settlement cycle of one value date are returned per settlement run as long as the CCP has not started to incorporate the next STD results (CCP settlement netting).

With each settlement run the results are added successively in addition to the already determined settlement information from the run(s) before. The obligations are returned as shares and cash per CCP-CM level and CM-Customer level. Quantities settled on both levels will be returned in the CCP-CM and CM-Customer related fields. Quantities settled only on the level CCP-CM are included in the obligations on CCP-CM level only for the actual value day of the cash flow.

This request can be used for equities, XTFs and subscription rights only.

**Request ID** CCP\_INQUIRE\_INTERNAL\_SETTLEMENT\_RESULTS\_RID  
**Entry Point** VCI\_Submit  
**Intra-day Update** Yes

**Header File Name** **InqIntStlRslt.hxx**

**Request Structure:** inqIntStlRsltRequestT

ccpHeaderGrp

|                    |    |
|--------------------|----|
| usrIdCodOboMs      | r  |
| acctId             | mw |
| isinCod            | mw |
| membClgldCod       | mw |
| membTrdldCod       | mw |
| <u>stlAcctGrp</u>  |    |
| stlAcctCod         | mw |
| stlLocCod          | mw |
| <u>cashAcctGrp</u> |    |
| cashAcctCod        | mw |
| cashLocCod         | mw |
| trdSrTyp           | mw |
| stlCurrCod         | mw |

**Response Structure:** inqIntStlRsltResponseT

ccpHeaderGrp

---

|                                       |   |
|---------------------------------------|---|
| usrIdCodOboMs                         | - |
| <u>stlStsGrp</u>                      |   |
| statDat                               | - |
| statTim                               | - |
| cashDfrl                              | - |
| valDat                                | - |
| mliRecCtr                             | - |
| <u>inqIntStlRsltRec, repeated by:</u> |   |
| CCP_INQ_INT_STL_RSLT_REC_MAX (= 39)   |   |
| stlRunCod                             | - |
| ofstCcpCmAmnt                         | - |
| ofstCcpCmQty                          | - |
| ofstCmCustAmnt                        | - |
| ofstCmCustQty                         | - |

## 5.2.4 CCP Inquire External Settlement Results

**Description** The CCP Inquire External Settlement Results application request retrieves in the gross obligations fields the results from the settlement of the gross delivery instructions sent to a central security depository. In the surplus obligations fields, the results from the settlement of the net delivery instructions sent to a central security depository are returned.

The gross obligations are separated into the buy and the sell side. They are returned as shares and cash accumulated for the buy and sell side. A positive number of shares indicates the receipt of shares, whereas a negative number of shares indicates the delivery. In the surplus obligation fields, a positive number of shares indicates a surplus on the buy side, whereas a negative number of shares indicates a surplus on the sell side.

The results of the whole settlement cycle of one value date are returned per settlement run until the end of business day. With each settlement run the results are added successively in addition to the already determined settlement information from the run(s) before.

This request can be used for equities, XTFs and subscription rights only.

|                  |   |
|------------------|---|
| Request ID       | CCP_INQUIRE_EXTERNAL_SETTLEMENT_RESULTS_RID |
| Entry Point      | VCI_Submit                                  |
| Intra-day Update | Yes   |

Header File Name **InqExtStlRsIt.hxx**

Request Structure: inqExtStlRsItRequestT

ccpHeaderGrp

|               |   |
|---------------|---|
| usrIdCodOboMs | r |
|---------------|---|

|        |    |
|--------|----|
| acctId | mw |
|--------|----|

|         |    |
|---------|----|
| isinCod | mw |
|---------|----|

|              |    |
|--------------|----|
| membClgIdCod | mw |
|--------------|----|

|              |    |
|--------------|----|
| membTrdIdCod | mw |
|--------------|----|

stlAcctGrp

|            |    |
|------------|----|
| stlAcctCod | mw |
|------------|----|

|           |    |
|-----------|----|
| stlLocCod | mw |
|-----------|----|

cashAcctGrp

|             |    |
|-------------|----|
| cashAcctCod | mw |
|-------------|----|

|            |    |
|------------|----|
| cashLocCod | mw |
|------------|----|

|          |    |
|----------|----|
| trdSrTyp | mw |
|----------|----|

|            |    |
|------------|----|
| stlCurrCod | mw |
|------------|----|

Response Structure: inqExtStlRsltResponseT

ccpHeaderGrp

usrIdCodOboMs -

stlStsGrp

statDat -

statTim -

cashDfrl -

valDat -

mliRecCtr -

inqExtStlRsltRec, repeated by:

CCP\_INQ\_EXT\_STL\_RSLT\_REC\_MAX (= 39)

stlRunCod -

grsBuyAmnt -

grsBuyQty -

grsSellAmnt -

grsSellQty -

srpAmnt -

srpQty -

## 5.2.5 CCP Inquire Fixed Income Internal Settlement Forecast

**Description**                      The CCP Inquire Fixed Income Internal Settlement Forecast application request retrieves information about the Offset Obligations. These obligations are the results of the offsetting block that would be created for the next settlement run.

They are returned as quantities (nominal amounts) and cash per CCP-CM level and CM-Customer level. The information is divided into "Expected Settlement" and "Remaining Settlement" information. Quantities refer to the offsetting block size, and they are returned with the respective cash difference between sell and buy side for the expected and remaining settlement.

This request can be used for outright bonds and repos only.

**Request ID**                              CCP\_INQUIRE\_FIXED\_INCOME\_INTERNAL\_SETTLEMENT\_FORECAST\_RID  
**Entry Point**                              VCI\_Submit  
**Intra-day Update**                        Yes

**Header File Name**                      **InqFixInclntStlFcst.hxx**

**Request Structure:**      inqFixInclntStlFcstRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| acctId              | mw |
| isinCod             | mw |
| membClgIdCod        | mw |
| membTrdIdCod        | mw |
| <u>stlAcctGrp</u>   |    |
| stlAcctCod          | mw |
| stlLocCod           | mw |
| <u>cashAcctGrp</u>  |    |
| cashAcctCod         | mw |
| cashLocCod          | mw |
| trdSrTyp            | mw |
| stlCurrCod          | mw |

**Response Structure:**      inqFixInclntStlFcstResponseT

|                     |   |
|---------------------|---|
| <u>ccpHeaderGrp</u> |   |
| usrIdCodOboMs       | - |

---

stlStsGrp

|                   |   |
|-------------------|---|
| statDat           | - |
| statTim           | - |
| cashDfrl          | - |
| stlRunCod         | - |
| valDat            | - |
| ofstCcpCmExpAmnt  | - |
| ofstCcpCmExpQty   | - |
| ofstCcpCmRemAmnt  | - |
| ofstCcpCmRemQty   | - |
| ofstCmCustExpAmnt | - |
| ofstCmCustExpQty  | - |
| ofstCmCustRemAmnt | - |
| ofstCmCustRemQty  | - |

## 5.2.6 CCP Inquire Fixed Income External Settlement Forecast

**Description**                      The CCP Inquire Fixed Income External Settlement Forecast application request retrieves information about the Gross Obligations and Surplus Obligations. Gross Obligations result from trades which are marked for gross processing and therefore generate gross delivery instructions. They are returned as quantities (nominal amounts) and cash in each case for the buy and sell side. Surplus Obligations are the basis for net delivery instructions that would be created for the next settlement run. A positive quantity indicates a surplus on the buy side, whereas a negative quantity indicates a surplus on the sell side. The information is divided into "Expected Settlement" and "Remaining Settlement".

This request can be used for outright bonds and repos only.

**Request ID**                              CCP\_INQUIRE\_FIXED\_INCOME\_EXTERNAL\_SETTLEMENT\_FORECAST\_RID  
**Entry Point**                            VCI\_Submit  
**Intra-day Update**                      Yes

**Header File Name**                    **InqFixIncExtStlFcst.hxx**

**Request Structure:**      inqFixIncExtStlFcstRequestT

|                     |    |
|---------------------|----|
| <u>ccpHeaderGrp</u> |    |
| usrIdCodOboMs       | r  |
| acctId              | mw |
| isinCod             | mw |
| membClgldCod        | mw |
| membTrdldCod        | mw |
| <u>stlAcctGrp</u>   |    |
| stlAcctCod          | mw |
| stlLocCod           | mw |
| <u>cashAcctGrp</u>  |    |
| cashAcctCod         | mw |
| cashLocCod          | mw |
| trdSrTyp            | mw |
| stlCurrCod          | mw |

**Response Structure:**      inqFixIncExtStlFcstResponseT

|                     |   |
|---------------------|---|
| <u>ccpHeaderGrp</u> |   |
| usrIdCodOboMs       | - |

stlStsGrp

|                |   |
|----------------|---|
| statDat        | - |
| statTim        | - |
| cashDfrl       | - |
| stlRunCod      | - |
| valDat         | - |
| grsBuyExpAmnt  | - |
| grsBuyExpQty   | - |
| grsBuyRemAmnt  | - |
| grsBuyRemQty   | - |
| grsSellExpAmnt | - |
| grsSellExpQty  | - |
| grsSellRemAmnt | - |
| grsSellRemQty  | - |
| srpExpAmnt     | - |
| srpExpQty      | - |
| srpRemAmnt     | - |
| srpRemQty      | - |

### 5.2.7 CCP Inquire Fixed Income Internal Settlement Results

**Description** The CCP Inquire Fixed Income Internal Settlement Results application request retrieves information about the settlement results within the offsetting block. The results of the whole settlement cycle of one value date are returned per settlement run as long as the CCP has not started to incorporate the next STD results (CCP settlement netting).

With each settlement run the results are added successively in addition to the already determined settlement information from the run(s) before. The obligations are returned as quantities (nominal amount) and cash per CCP-CM level and CM-Customer level. Quantities settled on both levels will be returned in the CCP-CM and CM-Customer related fields. Quantities settled only on the level CCP-CM are included in the obligations on CCP-CM level only for the actual value day of the cash flow.

This request can be used for outright bonds and repos only.

**Request ID** CCP\_INQUIRE\_FIXED\_INCOME\_INTERNAL\_SETTLEMENT\_RESULTS\_RID  
**Entry Point** VCI\_Submit  
**Intra-day Update** Yes

**Header File Name** **InqFixInclntStlRsIt.hxx**

**Request Structure:** inqFixInclntStlRsItRequestT

ccpHeaderGrp

|                    |    |
|--------------------|----|
| usrIdCodOboMs      | r  |
| acctId             | mw |
| isinCod            | mw |
| membClgldCod       | mw |
| membTrdldCod       | mw |
| <u>stlAcctGrp</u>  |    |
| stlAcctCod         | mw |
| stlLocCod          | mw |
| <u>cashAcctGrp</u> |    |
| cashAcctCod        | mw |
| cashLocCod         | mw |
| trdSrTyp           | mw |
| stlCurrCod         | mw |

**Response Structure:** inqFixInclntStlRsItResponseT

ccpHeaderGrp

---

|   |   |
|---|---|
| usrIdCodOboMs                               | - |
| <u>stlStsGrp</u>                            |   |
| statDat                                     | - |
| statTim                                     | - |
| cashDfrl                                    | - |
| valDat                                      | - |
| mliRecCtr                                   | - |
| <u>inqFixInclntStlRsltRec, repeated by:</u> |   |
| CCP_INQ_FIX_INC_INT_STL_RSLT_REC_MAX (= 39) |   |
| stlRunCod                                   | - |
| ofstCcpCmAmnt                               | - |
| ofstCcpCmQty                                | - |
| ofstCmCustAmnt                              | - |
| ofstCmCustQty                               | - |

## 5.2.8 CCP Inquire Fixed Income External Settlement Results

**Description** The CCP Inquire Fixed Income External Settlement Results application request retrieves in the gross obligations fields the results from the settlement of the gross delivery instructions sent to a central security depository. In the surplus obligations fields, the results from the settlement of the net delivery instructions sent to a central security depository are returned.

The gross obligations are separated into the buy and the sell side. They are returned as quantities (nominal amount) and cash accumulated for the buy and sell side. A positive number of shares indicates the receipt of shares, whereas a negative number of shares indicates the delivery. In the surplus obligation fields, a positive number of shares indicates a surplus on the buy side, whereas a negative number of shares indicates a surplus on the sell side.

The results of the whole settlement cycle of one value date are returned per settlement run until the end of business day. With each settlement run the results are added successively in addition to the already determined settlement information from the run(s) before.

This request can be used for outright bonds and repos only.

|                  |  |
|------------------|--|
| Request ID       | CCP_INQUIRE_FIXED_INCOME_EXTERNAL_SETTLEMENT_RESULTS_RID |
| Entry Point      | VCI_Submit   |
| Intra-day Update | Yes  |

Header File Name **InqFixIncExtStlRslt.hxx**

|                     |                             |
|---------------------|-----------------------------|
| Request Structure:  | inqFixIncExtStlRsltRequestT |
| <u>ccpHeaderGrp</u> |                             |
| usrIdCodOboMs       | r                           |
| acctId              | mw                          |
| isinCod             | mw                          |
| membClgldCod        | mw                          |
| membTrdldCod        | mw                          |
| <u>stlAcctGrp</u>   |                             |
| stlAcctCod          | mw                          |
| stlLocCod           | mw                          |
| <u>cashAcctGrp</u>  |                             |
| cashAcctCod         | mw                          |
| cashLocCod          | mw                          |



## 5.3 Reports

### 5.3.1 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 |
| reptGrpCod    | mw |

Response Structure:             inqReptSlcnLisResponseT

ccpHeaderGrp

|               |   |
|---------------|---|
| usrIdCodOboMs | r |
| keyDatCtrlBlc | - |
| mliRecCtr     | - |

inqReptSlcnLisRec, repeated by:

    CCP\_INQ\_REPT\_SLCN\_LIS\_REC\_MAX (= 60)

|                   |   |
|-------------------|---|
| dateLstUpdDat     | - |
| rawdAvalCod       | - |
| rawdMembCrtSlcCod | - |
| reptIdCod         | - |
| reptMembCrtSlcCod | - |
| reptNam           | - |
| reptPrntFreqCod   | - |
| reptGrpCod        | - |





## 5.4.2 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 (= 54)

|            |   |
|------------|---|
| instLngNam | - |
| instTyp    | - |
| isinCod    | - |
| minRelQty  | - |
| wknNo      | - |
| ctryCod    | - |



## 5.5 Authorization

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

### 5.5.1 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: IgnRequestT

password m

applicationId m

Response Structure: No specific response structure

### 5.5.2 CCP Logout

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

Entry Point                      VCI\_Logout

Header File Name                **Lgt.hxx**

Request Structure:              No specific request structure

Response Structure:            No specific response structure

## 5.6 OTC Trade Processing

Please remark that the VALUES requests described in this chapter are not relevant for the introduction of CCP Release 3.1 but only for future use.

### 5.6.1 CCP Enter OTC Trade

**Description** The CCP Enter OTC Trade application request is used to enter an OTC trade into the Open OTC Trade Book. If the newly entered trade matches an already open trade of the Open OTC Trade Book, the new trade is regarded as an approval for the pending OTC trade. In this case, the new trade is not added to the Open OTC Trade Book, but merely the status of the existing, matching trade is changed to "Approved" (*otcTrdStatCod* = CCP\_OTC\_TRD\_STAT\_COD\_APP\_VV). The matching criteria are the following:

- Trade Quantity
- Trade Price
- Trade Currency
- ISIN
- External ID of the originator
- External ID of the counterparty
- Settlement Date
- Match ID (optional)

The response structure has different meanings, depending on the scenario of trade entry:

- If no matching trade exists, the response means "Successfully submitted".
- If a matching trade exists and the entered trade is regarded as an approval for the matching trade, the response means "Successfully approved".

**Request ID** CCP\_ENTER\_OTC\_TRADE\_RID  
**Entry Point** VCI\_Submit

**Header File Name** **EntOtcTrd.hxx**

**Request Structure:** entOtcTrdRequestT  
ccpHeaderGrp  
 usrlCodOboMs r  
 isinCod m

|               |   |
|---------------|---|
| extOrgldCod   | m |
| extCtpyldCod  | m |
| tradInfoOrg   | o |
| tradInfoCtpy  | o |
| micCod        | m |
| buySellCod    | m |
| trdPrc        | m |
| trdQty        | m |
| trdCurrTypCod | m |
| tranDat       | m |
| tranTim       | o |
| otcMtchld     | o |
| paymInd       | m |
| stlDat        | m |
| acctld        | m |
| usrOrdrCod    | o |
| text          | o |

Response Structure: entOtcTrdResponseT

ccpHeaderGrp

|               |   |
|---------------|---|
| usrldCodOboMs | - |
| otcTrld       | - |
| otcTrdStatCod | - |
| dateLstUpdDat | - |





---

|               |   |
|---------------|---|
| trdCurrTypCod | - |
| tranDat       | - |
| tranTim       | - |
| otcMtchId     | - |
| paymInd       | - |
| stlDat        | - |
| acctId        | - |
| usrOrdCod     | - |
| text          | - |
| otcTrdStatCod | - |
| otcTrdId      | - |

## 5.7 Subscription

Please remark that the VALUES requests described in this chapter are not relevant for the introduction of CCP Release 3.1 but only for future use.

### 5.7.1 CCP Subscribe Trade Confirmation

Description                      The CCP Subscribe Trade Confirmation is used to subscribe to the private broadcast data stream for trade confirmation. This broadcast informs the trade member about the successful trade registration.

Request ID                      CCP\_SUBSCRIBE\_TRADE\_CONFIRMATION\_STREAM\_TYPE  
Entry Point                      VCI\_Subscribe  
Stream Quality                      Recoverable

Header File Name                      **SubTrdConf.hxx**

Subject Structure:                      subTrdConfSubjectT  
    membTrdldCod                      m  
    stlLocUnt                      mw  
    isinCod                      mw

Broadcast Structure:                      subTrdConfBcastT  
    ccpHeaderGrp  
        usrldCodOboMs                      -  
    seqNoGrp  
        stmSeqNo                      -  
        sluSeqNo                      -  
        isinSeqNo                      -  
    stlLocUnt                      -  
    trdKeyGrp  
        trdKey                      -  
        isinCod                      -  
    membTrdldCod                      -  
    membClgldCod                      -  
    trdTyp                      -  
    trdSrTyp                      -  
    infTrdTyp                      -  
    tranldSfxNo                      -

---

|                       |   |
|-----------------------|---|
| trdFulCod             | - |
| trdIdCod              | - |
| stlTypInd             | - |
| <u>stlAcctGrp</u>     |   |
| stlAcctCod            | - |
| stlLocCod             | - |
| <u>stlAcctCtpyGrp</u> |   |
| stlAcctCodCtpy        | - |
| stlLocCodCtpy         | - |
| membCtpyIdCod         | - |
| membCtpyClgldCod      | - |
| tradInfo              | - |
| dateLstUpdDat         | - |
| micCod                | - |
| bonCpnRat             | - |
| bonAcrInt             | - |
| bonAcrIntDay          | - |
| repolntRat            | - |
| repolntAmnt           | - |
| intRatBnchMrk         | - |
| legNo                 | - |
| buySellCod            | - |
| trdQty                | - |
| trdPrc                | - |
| trdCurrTypCod         | - |
| trdDat                | - |
| trdTim                | - |
| otcMtchld             | - |
| stlDat                | - |
| stlAmnt               | - |
| stlCurrCod            | - |
| acctId                | - |
| usrOrdrCod            | - |
| text                  | - |
| ordrNo                | - |
| fill                  | - |

## 5.7.2 CCP Retransmit Trade Confirmation

Description This application request serves to retransmit already sent Trade Confirmation broadcast data.

Request ID CCP\_RETRANSMIT\_TRADE\_CONFIRMATION\_RID

Entry Point VCI\_Submit

Header File Name **RtrmTrdConf.hxx**

Request Structure: rtrmTrdConfRequestT

|               |   |
|---------------|---|
| membTrdIdCod  | m |
| strtStmSeqNo  | m |
| stopStmSeqNo  | m |
| keyDatCtrlBlc | m |

Response Structure: rtrmTrdConfResponseT

|                                      |   |
|--------------------------------------|---|
| keyDatCtrlBlc                        | - |
| mliRecCtr                            | - |
| <u>subTrdConfBcast, repeated by:</u> |   |
| CCP_RTRM_TRD_CONF_REC_MAX (= 7)      |   |
| <u>ccpHeaderGrp</u>                  |   |
| usrIdCodOboMs                        | - |
| <u>seqNoGrp</u>                      |   |
| stmSeqNo                             | - |
| sluSeqNo                             | - |
| isinSeqNo                            | - |
| stlLocUnt                            | - |
| <u>trdKeyGrp</u>                     |   |
| trdKey                               | - |
| isinCod                              | - |
| membTrdIdCod                         | - |
| membClgIdCod                         | - |
| trdTyp                               | - |
| trdSrTyp                             | - |
| infTrdTyp                            | - |
| tranIdSfxNo                          | - |
| trdFulCod                            | - |

---

|                       |   |
|-----------------------|---|
| trdIdCod              | - |
| stlTypInd             | - |
| <u>stlAcctGrp</u>     |   |
| stlAcctCod            | - |
| stlLocCod             | - |
| <u>stlAcctCtpyGrp</u> |   |
| stlAcctCodCtpy        | - |
| stlLocCodCtpy         | - |
| membCtpyIdCod         | - |
| membCtpyClIdCod       | - |
| tradInfo              | - |
| dateLstUpdDat         | - |
| micCod                | - |
| bonCpnRat             | - |
| bonAcrInt             | - |
| bonAcrIntDay          | - |
| repolntRat            | - |
| repolntAmnt           | - |
| intRatBnchMrk         | - |
| legNo                 | - |
| buySellCod            | - |
| trdQty                | - |
| trdPrc                | - |
| trdCurrTypCod         | - |
| trdDat                | - |
| trdTim                | - |
| otcMtchld             | - |
| stlDat                | - |
| stlAmnt               | - |
| stlCurrCod            | - |
| acctId                | - |
| usrOrdrCod            | - |
| text                  | - |
| ordrNo                | - |
| fill                  | - |

## 6 Introduction to Data Field Descriptions

This section provides an overview on the data field glossary (section 7 - *Data 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.

### 6.1 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 6.1*.

| Type   | Description   | Valid Values / Range                                    |
|--------|---|---|
| char[] | A character array.<br>'Format' indicates the size of this array.          | alphanumeric characters,<br>(ascii 32 – ascii 126 only) |
| char   | Single byte, capable of holding one character in the local character set. | alphanumeric characters                                 |

Table 6.1 - VALUES API Data Types

**Size** Denotes the size of the field measured in bytes and the symbolic constant to refer to the field size.

**Format** Defines the format and size of the data field. *Table 6.2* describes the available formats.

Note: All data fields used in application requests are fixed-size character arrays, not NULL terminated C-strings.

| Format                      | Description   | Byte-size | Example  |
|-----------------------------|---|-----------|--|
| alphanumeric                | Text, stored as an array of characters. Allowed characters are upper case letters, digits and blank (ASCII(32)).  |           | An example for a Text with length 5 is "123FR".  |
| freetext                    | Text, stored as an array of characters. Allowed characters are ASCII(32) up to ASCII(126).  | n         | An example for a freetext with length 15 is "+49-(0)69-211-0".   |
| numeric $n$ [, $m$ ]        | Number, stored as an array of $n$ digits. The array contains an unsigned decimal number with precision $n$ and scale $m$ . If $m$ is not present, it is assumed to be 0. The number is right-aligned and padded with leading zeroes.  | n         | A field with format "numeric 10, 2" filled with content "0123456789" specifies the numeric value 01234567.89.          |
| numeric signed $n$ [, $m$ ] | Signed number, stored as an array of $1 + n$ digits. The first character is either "+" or "-". The array contains an signed decimal number with precision $n$ and scale $m$ . If $m$ is not present, it is assumed to be 0. The number is right-aligned and padded with leading zeroes. | 1+n       | A field with format "numeric signed 10, 2" filled with content "-0123456789" specifies the numeric value -01234567.89. |
| binary, $n$                 | An array of arbitrary characters. Even the '\0' 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 (Short for numeric signed 13, 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 (Short for numeric signed 15, 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 (Short for numeric signed 15, 3).  | 16        | An Amount formatted field with content "+123456789012345" represents the numeric value +123456789012.345.              |

Table 6.2 - 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         | A Date formatted field with content "20040328" represents the date March 28, 2004.                   |
| Time      | Number, stored as an array of characters which contains a time of length 8, format HHMMSSCC.  | 8         | A Time formatted field with content "15535900" represents the time 15:23:59.00.                      |
| Timestamp | Number, stored as a array of characters which contains a timestamp of length 18.  | 18        | The content of fields with this format is not legible, but can be used for comparisons (=;<;>;etc.). |
| 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 6.2 - Data Field Formats

|                             |  |
|-----------------------------|--|
| <b>Valid Values</b>         | Some fields have a predefined set of values that can be entered or that are returned. Note: For some fields only special valid values within a range are specified (e.g. min and max values). These values are listed in the field description as constants. It is strongly recommended to use the symbolic constants to populate the corresponding field. The valid values constants are defined in a header file distributed with the Exchange application software. |
| <b>Explicit Description</b> | The literals belonging to the valid values constants.  |
| <b>Where sent</b>           | A short textual description of the valid values functional meaning.  |
| <b>Where received</b>       | A reference to the application requests which contain this field in their request structure.   |
|                             | A reference to the application requests which contain this field in their response structure.  |

## 6.2 Initialization Guideline

It is required to initialize all unused or optional data fields before passing them to the VALUES API. Table 6.3 gives a guideline on how to initialize the different data types.

| Type    | Format         | Initialization    | Explicit                 |
|---------|----------------|-------------------|--------------------------|
| char    | alphanumeric   | SPACE (ASCII 32)  | ' '                      |
| char    | numeric        | '0' (ASCII 48)    | '0'                      |
| char[ ] | alphanumeric   | SPACES (ASCII 32) | " ..."                   |
| char[ ] | freetext       | SPACES (ASCII 32) | " ..."                   |
| char[ ] | numeric        | '0' (ASCII 48)    | "000..."                 |
| char[ ] | numeric signed | '0' (ASCII 48)    | "+000..."                |
| char[ ] | binary         | '\0' (ASCII 0)    | { '\0', '\0',..., '\0' } |
| char[ ] | Price          | '0' (ASCII 48)    | "+0000000000000000"      |
| char[ ] | Quantity       | '0' (ASCII 48)    | "+0000000000000000"      |
| char[ ] | Amount         | '0' (ASCII 48)    | "+0000000000000000"      |
| char[ ] | Date           | '0' (ASCII 48)    | "00000000"               |
| char[ ] | Time           | '0' (ASCII 48)    | "00000000"               |
| char[ ] | Timestamp      | '0' (ASCII 48)    | "000000000000000000"     |
| char[ ] | Isin           | SPACES (ASCII 32) | " "                      |

Table 6.3 - Data Field Initialization Guideline

## 7 Data Field Descriptions

### 7.1 acctId

Description A unique identifier for an Account Type.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | CCP_ACCT_ID_LEN(2) | alphanumeric 2 |

| <u>ValidValue</u> | <u>Explicit</u> |
|-------------------|-----------------|
| CCP_ACCT_ID_A1_W  | "A1"            |
| CCP_ACCT_ID_P1_W  | "P1"            |
| CCP_ACCT_ID_PP_W  | "PP"            |

Where sent:

- CCP Enter OTC Trade
- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Fixed Income Trade List
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results
- CCP Inquire Trade List

Where received:

- CCP Inquire Fixed Income Trade List
- CCP Inquire Open OTC Trades
- CCP Inquire Trade List
- CCP Subscribe Trade Confirmation

## 7.2 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.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>   |
|-------------|----------------------------|-----------------|
| char[]      | CCP_APPLICATION_ID_LEN(16) | alphanumeric 16 |

Where sent: CCP Login

## 7.3 bonAcrlnt

Description The accrued interest for a bond. For netted trades the accrued interest is calculated based on the netted trade quantity of the netted positions. For the spot leg of repo trades the accrued interest, for the term leg the repo interest amount are contained in this field.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire Fixed Income Trade List  
CCP Subscribe Trade Confirmation

## 7.4 bonAcrlntDay

Description The accrued interest days.

| <u>Type</u> | <u>Size</u>                | <u>Format</u>    |
|-------------|----------------------------|------------------|
| char[]      | CCP_BON_ACR_INT_DAY_LEN(7) | numeric signed 6 |

Where received: CCP Inquire Fixed Income Trade List  
CCP Subscribe Trade Confirmation

## 7.5 bonCpnRat

Description The coupon rate of a bond. For the spot leg of repo trades the coupon rate, for the term leg the repo interest rate are contained in this field.

| Type   | Size                    | Format              |
|--------|-------------------------|---------------------|
| char[] | CCP_BON_CPN_RAT_LEN(10) | numeric signed 9, 7 |

Where received: CCP Inquire Fixed Income Trade List  
CCP Subscribe Trade Confirmation

## 7.6 buySellCod

Description The buy or sell indicator for orders or trades.

| Type | Size | Format         |
|------|------|----------------|
| char | 1    | alphanumeric 1 |

| ValidValue              | Explicit |
|-------------------------|----------|
| CCP_BUY_SELL_COD_BUY_W  | 'B'      |
| CCP_BUY_SELL_COD_SELL_W | 'S'      |
| CCP_SPACE_W             | ' '      |

Where sent: CCP Enter OTC Trade  
CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Open OTC Trades  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

## 7.7 cashAcctCod

Description Cash account at the Bundesbank, Clearstream Banking Luxembourg or Euroclear.

| Type   | Size                      | Format          |
|--------|---------------------------|-----------------|
| char[] | CCP_CASH_ACCT_COD_LEN(12) | alphanumeric 12 |

Where sent:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results

## 7.8 cashDfri

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. In case aggregated data is retrieved with distinct cash deferral flags, the field is filled with the valid value CCP\_SPACE\_VV.

| Type | Size | Format         |
|------|------|----------------|
| char | 1    | alphanumeric 1 |

| ValidValue   | Explicit |
|--------------|----------|
| CCP_YES_VV   | 'Y'      |
| CCP_NO_VV    | 'N'      |
| CCP_SPACE_VV | ' '      |

Where received:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results

## 7.9 cashLocCod

Description Cash location code.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | CCP_CASH_LOC_COD_LEN(3) | alphanumeric 3 |

Where sent:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results

## 7.10 corpActnInd

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

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u> | <u>Explicit</u> |
|-------------------|-----------------|
| CCP_YES_WV        | 'Y'             |
| CCP_NO_WV         | 'N'             |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

### 7.11 crtDat

Description The current business date.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_DATE_LEN(8) | Date          |

Where received: CCP Inquire Status Information

### 7.12 ctryCod

Description Country Code of the security. These are the first two letters from the ISIN of the security.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | CCP_CTRY_COD_LEN(2) | alphanumeric 2 |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Instrument List

### 7.13 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.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CCP_TIMESTAMP_LEN(18) | Timestamp     |

Where sent:

- CCP Delete OTC Trade
- CCP Modify Fixed Income Trade Link
- CCP Modify Fixed Income Trade Processing
- CCP Modify Fixed Income Trade Release
- CCP Modify Report Selection
- CCP Modify Trade Link
- CCP Modify Trade Processing
- CCP Modify Trade Release

Where received:

- CCP Delete OTC Trade
- CCP Enter OTC Trade
- CCP Inquire Fixed Income Trade List
- CCP Inquire Open OTC Trades
- CCP Inquire Report Selection List
- CCP Inquire Trade List
- CCP Modify Fixed Income Trade Link
- CCP Modify Fixed Income Trade Processing
- CCP Modify Fixed Income Trade Release
- CCP Modify Report Selection
- CCP Modify Trade Link
- CCP Modify Trade Processing
- CCP Modify Trade Release
- CCP Subscribe Trade Confirmation

## 7.14 dateLstUpdDatLnkTrd

Description This field indicates the timestamp of a modified trade record of a linked trade. Please refer to the field *dateLstUpdDat* for a general description.

| <u>Type</u> | <u>Size</u>           | <u>Format</u> |
|-------------|-----------------------|---------------|
| char[]      | CCP_TIMESTAMP_LEN(18) | Timestamp     |

Where sent: CCP Modify Fixed Income Trade Link  
CCP Modify Trade Link

Where received: CCP Modify Fixed Income Trade Link  
CCP Modify Trade Link

## 7.15 dlvInd

Description The Delivery Indicator flag indicates if a trade will be delivered internally at the CCP or externally at the central security depository or if the trade is split between both.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>  |
|-------------|--------------------|----------------|
| char[]      | CCP_DLV_IND_LEN(2) | alphanumeric 2 |

| <u>ValidValue</u> | <u>Explicit</u> | <u>Description</u> |
|-------------------|-----------------|--------------------|
| CCP_DLV_IND_IN_VV | "IN"            | Internal Delivery  |
| CCP_DLV_IND_EX_VV | "EX"            | External Delivery  |
| CCP_DLV_IND_TS_VV | "TS"            | Trade Split        |
| CCP_DLV_IND_NA_VV | "NA"            | not applicable     |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

## 7.16 **exchNam**

Description                    The long name of an Exchange.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_EXCH_NAM_LEN(40) | freetext 40   |

Where received:                CCP Inquire Status Information

## 7.17 **extCtpyIdCod**

Description                    External Id of the counterparty (e.g. BIC code).

| <u>Type</u> | <u>Size</u>                 | <u>Format</u>   |
|-------------|-----------------------------|-----------------|
| char[]      | CCP_EXT_CTPY_ID_COD_LEN(11) | alphanumeric 11 |

Where sent:                    CCP Enter OTC Trade

Where received:                CCP Inquire Open OTC Trades

## 7.18 **extOrgIdCod**

Description                    External Id of the originator (e.g. BIC code).

| <u>Type</u> | <u>Size</u>                | <u>Format</u>   |
|-------------|----------------------------|-----------------|
| char[]      | CCP_EXT_ORG_ID_COD_LEN(11) | alphanumeric 11 |

Where sent:                    CCP Enter OTC Trade

Where received:                CCP Inquire Open OTC Trades

## 7.19 fill

Description This field contains no data.

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CCP_FILL_LEN(32) | binary 32     |

Where received: CCP Subscribe Trade Confirmation

## 7.20 grsBuyAmnt

Description Accumulated cash amount for the gross delivery instructions of the buy side, that have been settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Results

## 7.21 grsBuyExpAmnt

Description Accumulated cash amount for the gross delivery instructions of the buy side, that are expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

## 7.22 grsBuyExpQty

Description Accumulated security quantity for the gross delivery instructions of the buy side, that are expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.23 grsBuyQty

Description Accumulated security quantity for the gross delivery instructions of the buy side, that have been settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Results

### 7.24 grsBuyRemAmnt

Description Accumulated cash amount for the gross delivery instructions of the buy side, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.25 grsBuyRemQty

Description Accumulated security quantity for the gross delivery instructions of the buy side, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

## 7.26 grsSellAmnt

Description Accumulated cash amount for the gross delivery instructions of the sell side, that have been settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Results

## 7.27 grsSellExpAmnt

Description Accumulated cash amount for the gross delivery instructions of the sell side, that are expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

## 7.28 grsSellExpQty

Description Accumulated security quantity for the gross delivery instructions of the sell side, that are expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.29 grsSellQty

Description Accumulated security quantity for the gross delivery instructions of the sell side, that have been settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Results

### 7.30 grsSellRemAmnt

Description Accumulated cash amount for the gross delivery instructions of the sell side, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.31 grsSellRemQty

Description Accumulated security quantity for the gross delivery instructions of the sell side, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.32 infTrdTyp

Description The informational trade type.

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | CCP_INF_TRD_TYP_LEN(5) | freetext 5    |

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.33 instLngNam

Description The long version of the instrument name.

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | CCP_INST_LNG_NAM_LEN(30) | freetext 30   |

Where received: CCP Inquire Instrument List

### 7.34 instTyp

Description The type of an instrument.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | CCP_INST_TYP_LEN(3) | alphanumeric 3 |

| <u>ValidValue</u>   | <u>Explicit</u> | <u>Description</u>  |
|---------------------|-----------------|---|
| CCP_INST_TYP_BON_VV | "BON"           | Bond or Repo  |
| CCP_INST_TYP_EQU_VV | "EQU"           | Equity  |
| CCP_INST_TYP_XTF_VV | "XTF"           | Exchange Traded Fund  |
| CCP_INST_TYP_SUB_VV | "SUB"           | Subscription right  |
| CCP_INST_TYP_EXS_VV | "EXS"           | Equity, Exchange Traded Fund or<br>Subscription right (for filtering) |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Instrument List  
CCP Inquire Trade List

Where received: CCP Inquire Instrument List

### 7.35 intRatBnchMrk

Description The interest rate benchmark.

| <u>Type</u> | <u>Size</u>                  | <u>Format</u> |
|-------------|------------------------------|---------------|
| char[]      | CCP_INT_RAT_BNCH_MRK_LEN(12) | freetext 12   |

Where received: CCP Inquire Fixed Income Trade List  
CCP Subscribe Trade Confirmation

### 7.36 isinCod

Description The international security identification number of an instrument.

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CCP_ISIN_LEN(12) | Isin          |

Where sent:

- CCP Enter OTC Trade
- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Fixed Income Trade List
- CCP Inquire Instrument List
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results
- CCP Inquire Trade List
- CCP Modify Fixed Income Trade Link
- CCP Modify Fixed Income Trade Processing
- CCP Modify Fixed Income Trade Release
- CCP Modify Trade Link
- CCP Modify Trade Processing
- CCP Modify Trade Release
- CCP Subscribe Trade Confirmation

Where received:

- CCP Inquire Fixed Income Trade List
- CCP Inquire Instrument List
- CCP Inquire Open OTC Trades
- CCP Inquire Trade List
- CCP Subscribe Trade Confirmation

### 7.37 isinSeqNo

Description                      The ISIN sequence number in the messages of private recoverable streams.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_SEQ_NO_LEN(10) | numeric 10    |

Where received:                      CCP Subscribe Trade Confirmation



Where received:            CCP Inquire Fixed Income Trade List  
                                   CCP Inquire Instrument List  
                                   CCP Inquire Open OTC Trades  
                                   CCP Inquire Report Selection List  
                                   CCP Inquire Status Information  
                                   CCP Inquire Trade List  
                                   CCP Retransmit Trade Confirmation

### 7.39 legNo

|             |                   |                |
|-------------|-------------------|----------------|
| Description | Leg number.       |                |
| <u>Type</u> | <u>Size</u>       | <u>Format</u>  |
| char[]      | CCP_LEG_NO_LEN(3) | alphanumeric 3 |

Where sent:                CCP Inquire Fixed Income Trade List  
                                   CCP Inquire Trade List

Where received:         CCP Inquire Fixed Income Trade List  
                                   CCP Inquire Trade List  
                                   CCP Subscribe Trade Confirmation

### 7.40 Inklnd

Description                Indicates if normal (CCP\_NO\_VV) or linked (CCP\_YES\_VV) trades shall be retrieved.

|             |             |                |
|-------------|-------------|----------------|
| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
| char        | 1           | alphanumeric 1 |

|                   |                 |
|-------------------|-----------------|
| <u>ValidValue</u> | <u>Explicit</u> |
| CCP_YES_VV        | 'Y'             |
| CCP_NO_VV         | 'N'             |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

### 7.41 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) | alphanumeric 5 |

Where sent: CCP Inquire External Settlement Forecast  
CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Results  
CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Fixed Income Trade List  
CCP Inquire Internal Settlement Forecast  
CCP Inquire Internal Settlement Results  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.42 membCtpyClgIdCod

Description ID of the counterparty's clearing member.

| Type   | Size                            | Format         |
|--------|---------------------------------|----------------|
| char[] | CCP_MEMB_CTPY_CLG_ID_COD_LEN(5) | alphanumeric 5 |

Where received: CCP Subscribe Trade Confirmation

### 7.43 membCtpyIdCod

Description Member ID of the counterparty..

| <u>Type</u> | <u>Size</u>                 | <u>Format</u>  |
|-------------|-----------------------------|----------------|
| char[]      | CCP_MEMB_CTPY_ID_COD_LEN(5) | alphanumeric 5 |

Where received: CCP Inquire Open OTC Trades  
CCP Subscribe Trade Confirmation

### 7.44 membOrgIdCod

Description Member ID of the originator..

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | CCP_MEMB_ORG_ID_COD_LEN(5) | alphanumeric 5 |

Where received: CCP Inquire Open OTC Trades

### 7.45 membStatCmCod

Description Indicator, if the member has status Clearing Member.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u> | <u>Explicit</u> |
|-------------------|-----------------|
| CCP_YES_VV        | 'Y'             |
| CCP_NO_VV         | 'N'             |

Where received: CCP Inquire Status Information

## 7.46 membStatSiCod

Description Indicator if the member has status Settlement Institution.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u> | <u>Explicit</u> |
|-------------------|-----------------|
| CCP_YES_WV        | 'Y'             |
| CCP_NO_WV         | 'N'             |

Where received: CCP Inquire Status Information

## 7.47 membTrdIdCod

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

| <u>Type</u> | <u>Size</u>                | <u>Format</u>  |
|-------------|----------------------------|----------------|
| char[]      | CCP_MEMB_TRD_ID_COD_LEN(5) | alphanumeric 5 |

Where sent:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Fixed Income Trade List
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results
- CCP Inquire Open OTC Trades
- CCP Inquire Trade List
- CCP Retransmit Trade Confirmation
- CCP Subscribe Trade Confirmation

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Open OTC Trades  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.48 micCod

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

| Type   | Size               | Format         |
|--------|--------------------|----------------|
| char[] | CCP_MIC_COD_LEN(4) | alphanumeric 4 |

Where sent: CCP Enter OTC Trade  
 CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Open OTC Trades  
 CCP Inquire Status Information  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.49 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

## 7.50 mliRecCtr

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

| <u>Type</u> | <u>Size</u>            | <u>Format</u> |
|-------------|------------------------|---------------|
| char[]      | CCP_MLI_REC_CTR_LEN(3) | numeric 3     |

Where received:

- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Fixed Income Trade List
- CCP Inquire Instrument List
- CCP Inquire Internal Settlement Results
- CCP Inquire Open OTC Trades
- CCP Inquire Report Selection List
- CCP Inquire Status Information
- CCP Inquire Trade List
- CCP Retransmit Trade Confirmation

## 7.51 netGrsProcCod

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

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>           | <u>Explicit</u> | <u>Description</u> |
|-----------------------------|-----------------|--------------------|
| CCP_NET_GRS_PROC_COD_GRS_VV | 'G'             | Gross processing   |
| CCP_NET_GRS_PROC_COD_NET_VV | 'N'             | Net processing     |

Where sent:

- CCP Inquire Fixed Income Trade List
- CCP Inquire Trade List
- CCP Modify Fixed Income Trade Processing
- CCP Modify Trade Processing

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

## 7.52 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) | freetext 8 |

Where sent: CCP Change Password

## 7.53 ofstCcpCmAmnt

Description Accumulated cash amount for the offset obligations on level CCP-CM, that have been settled in the respective settlement run.

| Type   | Size               | Format |
|--------|--------------------|--------|
| char[] | CCP_AMOUNT_LEN(16) | Amount |

Where received: CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Internal Settlement Results

## 7.54 ofstCcpCmExpAmnt

Description Accumulated cash amount for the offset obligations on level CCP-CM, that are expected to be settled in the respective settlement run.

| Type   | Size               | Format |
|--------|--------------------|--------|
| char[] | CCP_AMOUNT_LEN(16) | Amount |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

### 7.55 ofstCcpCmExpQty

Description Accumulated security quantity for the offset obligations on level CCP-CM, that are expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

### 7.56 ofstCcpCmQty

Description Accumulated security quantity for the offset obligations on level CCP-CM, that have been settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Internal Settlement Results

### 7.57 ofstCcpCmRemAmnt

Description Accumulated cash amount for the offset obligations on level CCP-CM, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

### 7.58 ofstCcpCmRemQty

Description Accumulated security quantity for the offset obligations on level CCP-CM, that are not expected to be settled in the respective settlement run.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

### 7.59 ofstCmCustAmnt

Description Accumulated cash amount for the offset obligations on level CM-Customer, that have been settled in the respective settlement run.

| Type   | Size               | Format |
|--------|--------------------|--------|
| char[] | CCP_AMOUNT_LEN(16) | Amount |

Where received: CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Internal Settlement Results

### 7.60 ofstCmCustExpAmnt

Description Accumulated cash amount for the offset obligations on level CM-Customer, that are expected to be settled in the respective settlement run.

| Type   | Size               | Format |
|--------|--------------------|--------|
| char[] | CCP_AMOUNT_LEN(16) | Amount |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

### 7.61 ofstCmCustExpQty

Description Accumulated security quantity for the offset obligations on level CM-Customer, that are expected to be settled in the respective settlement run.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

### 7.62 ofstCmCustQty

Description Accumulated security quantity for the offset obligations on level CM-Customer, that have been settled in the respective settlement run.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where received: CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Internal Settlement Results

### 7.63 ofstCmCustRemAmnt

Description Accumulated cash amount for the offset obligations on level CM-Customer, that are not expected to be settled in the respective settlement run.

| Type   | Size               | Format |
|--------|--------------------|--------|
| char[] | CCP_AMOUNT_LEN(16) | Amount |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

## 7.64 ofstCmCustRemQty

Description Accumulated security quantity for the offset obligations on level CM-Customer, that are not expected to be settled in the respective settlement run.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where received: CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Internal Settlement Forecast

## 7.65 oldPwd

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

| Type   | Size               | Format     |
|--------|--------------------|------------|
| char[] | CCP_OLD_PWD_LEN(8) | freetext 8 |

Where sent: CCP Change Password

## 7.66 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) | freetext 16 |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.67 otcMtchld

Description This field serves to uniquely identify a matching OTC trade.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>   |
|-------------|-------------------------|-----------------|
| char[]      | CCP_OTC_MTCH_ID_LEN(10) | alphanumeric 10 |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Open OTC Trades  
CCP Subscribe Trade Confirmation

### 7.68 otcTrdld

Description Created by CCP to identify the trade per market and business date.

| <u>Type</u> | <u>Size</u>        | <u>Format</u>   |
|-------------|--------------------|-----------------|
| char[]      | CCP_TRD_ID_LEN(16) | alphanumeric 16 |

Where sent: CCP Delete OTC Trade

Where received: CCP Delete OTC Trade  
CCP Enter OTC Trade  
CCP Inquire Open OTC Trades

### 7.69 otcTrdStatCod

Description The status of a OTC trade.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>           | <u>Explicit</u> | <u>Description</u> |
|-----------------------------|-----------------|--------------------|
| CCP_OTC_TRD_STAT_COD_DEL_VV | 'D'             | Deleted            |
| CCP_OTC_TRD_STAT_COD_MTC_VV | 'M'             | Matched            |
| CCP_OTC_TRD_STAT_COD_PND_VV | 'P'             | Pending Approval   |
| CCP_OTC_TRD_STAT_COD_REJ_VV | 'R'             | Rejected           |

Where received:            CCP Enter OTC Trade  
                              CCP Inquire Open OTC Trades

## 7.70 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 VCI\_Login. Any valid password defined for the requesting user.

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | CCP_PASSWORD_LEN(8) | freetext 8    |

Where sent:                CCP Login

## 7.71 paymInd

Description                This field indicates the payment indicator.

| <u>Type</u> | <u>Size</u>         | <u>Format</u>  |
|-------------|---------------------|----------------|
| char[]      | CCP_PAYM_IND_LEN(3) | alphanumeric 3 |

| <u>ValidValue</u> | <u>Explicit</u> | <u>Description</u>      |
|-------------------|-----------------|-------------------------|
| CCP_PAYM_IND_VV   | "DVP"           | Delivery versus Payment |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Open OTC Trades

### 7.72 rawdAvalCod

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

| Type | Size | Format         |
|------|------|----------------|
| char | 1    | alphanumeric 1 |

| ValidValue | Explicit |
|------------|----------|
| CCP_YES_VV | 'Y'      |
| CCP_NO_VV  | 'N'      |

Where received: CCP Inquire Report Selection List

### 7.73 rawdMembCrtSlcCod

Description Report member current selection code of raw data report.

| Type | Size | Format         |
|------|------|----------------|
| char | 1    | alphanumeric 1 |

| ValidValue | Explicit |
|------------|----------|
| CCP_YES_VV | 'Y'      |
| CCP_NO_VV  | 'N'      |

Where sent: CCP Modify Report Selection

Where received: CCP Inquire Report Selection List

### 7.74 repointAmnt

Description The interest amount of a repurchase agreement.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire Fixed Income Trade List  
CCP Subscribe Trade Confirmation

### 7.75 repointRat

Description The interest rate of a repurchase agreement (repo rate).

| <u>Type</u> | <u>Size</u>              | <u>Format</u>        |
|-------------|--------------------------|----------------------|
| char[]      | CCP_REPO_INT_RAT_LEN(12) | numeric signed 11, 7 |

Where received: CCP Inquire Fixed Income Trade List  
CCP Subscribe Trade Confirmation

### 7.76 reptGrpCod

Description This field serves to filter and indicate the report group code.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | CCP_REPT_GRP_COD_LEN(5) | alphanumeric 5 |

| <u>ValidValue</u>         | <u>Explicit</u> | <u>Description</u>                          |
|---------------------------|-----------------|---|
| CCP_REPT_GRP_COD_EXS_VV   | "EXS "          | Equity, XTF and Subscription Rights Reports |
| CCP_REPT_GRP_COD_BONDS_VV | "BONDS"         | Bonds Reports                               |
| CCP_REPT_GRP_COD_OTHER_VV | "OTHER"         | Other and common Reports                    |
| CCP_REPT_GRP_COD_BRP_VV   | "BRP "          | Batch Reporting                             |
| CCP_REPT_GRP_COD_CRP_VV   | "CRP "          | Continuous Reporting                        |
| CCP_REPT_GRP_COD_EOD_VV   | "EOD "          | End-of-Day Reporting                        |

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

Where received: CCP Inquire Report Selection List

### 7.77 reptHisDat

Description Date of a historic report.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_DATE_LEN(8) | Date          |

Where sent: CCP Modify Report Selection

### 7.78 reptIdCod

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

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | CCP_REPT_ID_COD_LEN(8) | alphanumeric 8 |

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

Where received: CCP Inquire Report Selection List

### 7.79 reptMembCrtSlcCod

Description Report member current selection code.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u> | <u>Explicit</u> |
|-------------------|-----------------|
| CCP_YES_W         | 'Y'             |
| CCP_NO_W          | 'N'             |

Where sent: CCP Modify Report Selection

Where received: CCP Inquire Report Selection List

### 7.80 reptNam

Description The long name of the report.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_REPT_NAM_LEN(30) | freetext 30   |

Where received: CCP Inquire Report Selection List

### 7.81 reptPrntFreqCod

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

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>                  | <u>Explicit</u> | <u>Description</u> |
|------------------------------------|-----------------|--------------------|
| CCP_REPT_PRNT_FREQ_COD_INTRADAY_VV | 'I'             | Intraday           |
| CCP_REPT_PRNT_FREQ_COD_DAILY_VV    | 'D'             | Daily              |
| CCP_REPT_PRNT_FREQ_COD_MONTHLY_VV  | 'M'             | Monthly            |
| CCP_REPT_PRNT_FREQ_COD_ANNUALLY_VV | 'A'             | Annually           |

Where received: CCP Inquire Report Selection List

## 7.82 sluSeqNo

Description The SLU (settlement location unit) sequence number in the messages of private recoverable streams.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_SEQ_NO_LEN(10) | numeric 10    |

Where received: CCP Subscribe Trade Confirmation

## 7.83 srpAmnt

Description Accumulated cash amount for the net delivery instructions, that have been settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Results

## 7.84 srpExpAmnt

Description Accumulated cash amount for the net delivery instructions, that are expected to be settled in the respective settlement run.

| Type   | Size               | Format |
|--------|--------------------|--------|
| char[] | CCP_AMOUNT_LEN(16) | Amount |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

## 7.85 srpExpQty

Description Accumulated security quantity for the net delivery instructions, that are expected to be settled in the respective settlement run.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

## 7.86 srpQty

Description Accumulated security quantity for the net delivery instructions, that have been settled in the respective settlement run.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where received: CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Results

### 7.87 srpRemAmnt

Description Accumulated cash amount for the net delivery instructions, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.88 srpRemQty

Description Accumulated security quantity for the net delivery instructions, that are not expected to be settled in the respective settlement run.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Forecast

### 7.89 statDat

Description Date of the settlement status calculation.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_DATE_LEN(8) | Date          |

Where received:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results

## 7.90 statTim

Description Time of the settlement status calculation.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_TIME_LEN(8) | Time          |

Where received:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results

## 7.91 stlAcctCod

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

| <u>Type</u> | <u>Size</u>              | <u>Format</u>   |
|-------------|--------------------------|-----------------|
| char[]      | CCP_STL_ACCT_COD_LEN(12) | alphanumeric 12 |

Where sent:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast

CCP Inquire Fixed Income Internal Settlement Results  
 CCP Inquire Fixed Income Trade List  
 CCP Inquire Internal Settlement Forecast  
 CCP Inquire Internal Settlement Results  
 CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.92 stlAcctCodCtpy

Description CCP account at the settlement location (*stlLocCod*) of the member.

| <u>Type</u> | <u>Size</u>              | <u>Format</u>   |
|-------------|--------------------------|-----------------|
| char[]      | CCP_STL_ACCT_COD_LEN(12) | alphanumeric 12 |

Where received: CCP Subscribe Trade Confirmation

### 7.93 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.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_AMOUNT_LEN(16) | Amount        |

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

## 7.94 stlCurrCod

Description                      The ISO Code of Currency in which settlement (for a given instrument) is conducted.

| <u>Type</u> | <u>Size</u>             | <u>Format</u>  |
|-------------|-------------------------|----------------|
| char[]      | CCP_STL_CURR_COD_LEN(3) | alphanumeric 3 |

Where sent:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Fixed Income Trade List
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results
- CCP Inquire Trade List

Where received:                      CCP Subscribe Trade Confirmation

## 7.95 stlDat

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

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_DATE_LEN(8) | Date          |

Where sent:

- CCP Enter OTC Trade
- CCP Inquire Fixed Income Trade List
- CCP Inquire Trade List

Where received:

- CCP Inquire Fixed Income Trade List
- CCP Inquire Open OTC Trades
- CCP Inquire Trade List
- CCP Subscribe Trade Confirmation

## 7.96 stlLocCod

Description Settlement location code.

| Type   | Size                   | Format         |
|--------|------------------------|----------------|
| char[] | CCP_STL_LOC_COD_LEN(3) | alphanumeric 3 |

| <u>ValidValue</u>      | <u>Explicit</u> | <u>Description</u>             |
|------------------------|-----------------|--------------------------------|
| CCP_STL_LOC_COD_CBF_WV | "CBF"           | Clearstream Banking Frankfurt  |
| CCP_STL_LOC_COD_CBL_WV | "CBL"           | Clearstream Banking Luxembourg |
| CCP_STL_LOC_COD_CCO_WV | "CCO"           | CREST Co.                      |
| CCP_STL_LOC_COD_EOC_WV | "EOC"           | Euroclear                      |
| CCP_STL_LOC_COD_SIS_WV | "SIS"           | SegalInterSettle               |

Where sent: CCP Inquire External Settlement Forecast  
CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Results  
CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Fixed Income Trade List  
CCP Inquire Internal Settlement Forecast  
CCP Inquire Internal Settlement Results  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

## 7.97 stlLocCodCtpy

Description Settlement location code of the counterparty.

| <u>Type</u>            | <u>Size</u>            | <u>Format</u>                  |
|------------------------|------------------------|--------------------------------|
| char[]                 | CCP_STL_LOC_COD_LEN(3) | alphanumeric 3                 |
|                        |                        |                                |
| <u>ValidValue</u>      | <u>Explicit</u>        | <u>Description</u>             |
| CCP_STL_LOC_COD_CBF_VV | "CBF"                  | Clearstream Banking Frankfurt  |
| CCP_STL_LOC_COD_CBL_VV | "CBL"                  | Clearstream Banking Luxembourg |
| CCP_STL_LOC_COD_CCO_VV | "CCO"                  | CREST Co.                      |
| CCP_STL_LOC_COD_EOC_VV | "EOC"                  | Euroclear                      |
| CCP_STL_LOC_COD_SIS_VV | "SIS"                  | SegalInterSettle               |

Where received: CCP Subscribe Trade Confirmation

## 7.98 stlLocUnt

Description This field contains the Settlement location unit. The specific values CCP\_BCAST\_EOS\_VV, CCP\_BCAST\_NODATA\_VV and CCP\_BCAST\_NODATA\_VV may be used and occur in broadcast context only.

| <u>Type</u>              | <u>Size</u>            | <u>Format</u>                      |
|--------------------------|------------------------|------------------------------------|
| char[]                   | CCP_STL_LOC_UNT_LEN(5) | alphanumeric 5                     |
|                          |                        |                                    |
| <u>ValidValue</u>        | <u>Explicit</u>        | <u>Description</u>                 |
| CCP_STL_LOC_UNT_NBON_VV  | "NBON "                | Non-Collective Saved Custody Bonds |
| CCP_STL_LOC_UNT_CBON_VV  | "CBON "                | Collective Saved Custody Bonds     |
| CCP_STL_LOC_UNT_EXS_VV   | "EXS "                 | Equity, XTF, Subscription Rights   |
| CCP_STL_LOC_UNT_CHF_VV   | "CHF "                 | Swiss Francs                       |
| CCP_STL_LOC_UNT_CREST_VV | "CREST"                | CREST Co.                          |
| CCP_BCAST_EOS_VV         | "00000"                | End Of Stream (Broadcast only)     |
| CCP_BCAST_NODATA_VV      | "00001"                | No Data (Broadcast only)           |
| CCP_BCAST_INVDATA_VV     | "00002"                | Invalid Data (Broadcast only)      |

Where sent: CCP Subscribe Trade Confirmation

Where received: CCP Inquire Open OTC Trades  
CCP Subscribe Trade Confirmation

## 7.99 stlRunCod

Description The settlement run code for the related values.  
For Fixed Income in the settlement forecast requests the field indicates the next valid settlement run, i.e. from start-of the settlement day until Night Time Processing it contains "NTP"; from then until end of the settlement day it contains "DTP". In the settlement results requests for Fixed Income the field contains the values "001 ", "002 ", ..., "010 ", each one corresponding to the Settlement Delivery report with the same number.

| <u>Type</u> | <u>Size</u>            | <u>Format</u>  |
|-------------|------------------------|----------------|
| char[]      | CCP_STL_RUN_COD_LEN(4) | alphanumeric 4 |

| <u>ValidValue</u>       | <u>Explicit</u> | <u>Description</u>                       |
|-------------------------|-----------------|--|
| CCP_STL_RUN_COD_STD_WW  | "STD "          | Standard (for Equities)                  |
| CCP_STL_RUN_COD_SDS1_WW | "SDS1"          | Same Day Settlement 1 (for Equities)     |
| CCP_STL_RUN_COD_SDS2_WW | "SDS2"          | Same Day Settlement 2 (for Equities)     |
| CCP_STL_RUN_COD_DTP_WW  | "DTP "          | Day Time Processing (for Fixed Income)   |
| CCP_STL_RUN_COD_NTP_WW  | "NTP "          | Night Time Processing (for Fixed Income) |
| CCP_STL_RUN_COD_001_WW  | "001 "          |  |
| CCP_STL_RUN_COD_002_WW  | "002 "          |  |
| CCP_STL_RUN_COD_003_WW  | "003 "          |  |
| CCP_STL_RUN_COD_004_WW  | "004 "          |  |
| CCP_STL_RUN_COD_005_WW  | "005 "          |  |
| CCP_STL_RUN_COD_006_WW  | "006 "          |  |
| CCP_STL_RUN_COD_007_WW  | "007 "          |  |
| CCP_STL_RUN_COD_008_WW  | "008 "          |  |
| CCP_STL_RUN_COD_009_WW  | "009 "          |  |
| CCP_STL_RUN_COD_010_WW  | "010 "          |  |
| CCP_STL_RUN_COD_NA_WW   | "NA "           | Not applicable (may occur in any case)   |

Where received:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results

## 7.100 stlTypInd

Description                      The flag indicates the settlement type of a trade.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>       | <u>Explicit</u> | <u>Description</u>   |
|-------------------------|-----------------|----------------------|
| CCP_STL_TYP_IND_STD_WV  | 'S'             | Standard settlement  |
| CCP_STL_TYP_IND_IMDT_WV | 'I'             | Immediate settlement |

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.101 stmSeqNo

Description The stream sequence number in the messages of private recoverable streams.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_SEQ_NO_LEN(10) | numeric 10    |

Where received: CCP Subscribe Trade Confirmation

### 7.102 stopStmSeqNo

Description The final sequence number of a number of broadcast messages requested for retransmission by the application.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_SEQ_NO_LEN(10) | numeric 10    |

| <u>ValidValue</u>        | <u>Explicit</u> |
|--------------------------|-----------------|
| CCP_STOP_STM_SEQ_NO_HIGH | "9999999999"    |

Where sent: CCP Retransmit Trade Confirmation

### 7.103 strtStmSeqNo

Description                      The initial sequence number of a number of broadcast messages requested for retransmission by the application.

| <u>Type</u> | <u>Size</u>        | <u>Format</u> |
|-------------|--------------------|---------------|
| char[]      | CCP_SEQ_NO_LEN(10) | numeric 10    |

Where sent:                      CCP Retransmit Trade Confirmation

### 7.104 text

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

| <u>Type</u> | <u>Size</u>      | <u>Format</u> |
|-------------|------------------|---------------|
| char[]      | CCP_TEXT_LEN(35) | freetext 35   |

Where sent:                      CCP Enter OTC Trade  
CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received:                CCP Inquire Fixed Income Trade List  
CCP Inquire Open OTC Trades  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.105 textLnkRef

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

| <u>Type</u> | <u>Size</u>              | <u>Format</u> |
|-------------|--------------------------|---------------|
| char[]      | CCP_TEXT_LNK_REF_LEN(12) | freetext 12   |

Where sent: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List  
 CCP Modify Fixed Income Trade Link  
 CCP Modify Trade Link

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List

### 7.106 tradInfo

Description Trader info of the member to which the broadcast data is sent.

| Type   | Size                  | Format      |
|--------|-----------------------|-------------|
| char[] | CCP_TRAD_INFO_LEN(32) | freetext 32 |

Where received: CCP Subscribe Trade Confirmation

### 7.107 tradInfoCtpy

Description Information field for counterparty contact data.

| Type   | Size                       | Format      |
|--------|----------------------------|-------------|
| char[] | CCP_TRAD_INFO_CTPY_LEN(32) | freetext 32 |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Open OTC Trades

### 7.108 tradInfoOrg

Description Information field for originator contact data.

| <u>Type</u> | <u>Size</u>               | <u>Format</u> |
|-------------|---------------------------|---------------|
| char[]      | CCP_TRAD_INFO_ORG_LEN(32) | freetext 32   |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Open OTC Trades

### 7.109 tranDat

Description Transaction date, for example, a date recorded on an Order on receipt of the Order by the Exchange, or a date recorded on matching/execution of a buy and a sell order, forming a trade.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_DATE_LEN(8) | Date          |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Open OTC Trades

### 7.110 tranIdSfxNo

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

| <u>Type</u> | <u>Size</u>               | <u>Format</u>  |
|-------------|---------------------------|----------------|
| char[]      | CCP_TRAN_ID_SFX_NO_LEN(5) | alphanumeric 5 |

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.111 tranTim

Description Transaction time, for example, a time recorded on an Order on receipt of the Order by the Exchange, or a time recorded on matching/execution of a buy and a sell order, forming a trade.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_TIME_LEN(8) | Time          |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Open OTC Trades

### 7.112 trdCurrTypCod

Description The unique identifier of the currency of a trade.

| <u>Type</u> | <u>Size</u>                 | <u>Format</u>  |
|-------------|-----------------------------|----------------|
| char[]      | CCP_TRD_CURR_TYP_COD_LEN(3) | alphanumeric 3 |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Open OTC Trades  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.113 trdDat

Description Trade day of the trade.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_DATE_LEN(8) | Date          |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.114 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.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>       | <u>Explicit</u> | <u>Description</u> |
|-------------------------|-----------------|--------------------|
| CCP_TRD_FUL_COD_FULL_VV | 'F'             | Fully executed     |
| CCP_TRD_FUL_COD_PART_VV | 'P'             | Partially executed |

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.115 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.

| <u>Type</u> | <u>Size</u>           | <u>Format</u>  |
|-------------|-----------------------|----------------|
| char[]      | CCP_TRD_ID_COD_LEN(7) | alphanumeric 7 |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.116 trdKey

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

| <u>Type</u> | <u>Size</u>         | <u>Format</u> |
|-------------|---------------------|---------------|
| char[]      | CCP_TRD_KEY_LEN(20) | numeric 20    |

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

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.117 trdKeyLnkTrd

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

| <u>Type</u> | <u>Size</u>                 | <u>Format</u> |
|-------------|-----------------------------|---------------|
| char[]      | CCP_TRD_KEY_LNK_TRD_LEN(20) | numeric 20    |

Where sent: CCP Modify Fixed Income Trade Link  
CCP Modify Trade Link

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

### 7.118 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.

| <u>Type</u> | <u>Size</u>       | <u>Format</u> |
|-------------|-------------------|---------------|
| char[]      | CCP_PRICE_LEN(14) | Price         |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Open OTC Trades  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

### 7.119 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.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where sent: CCP Enter OTC Trade

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Open OTC Trades  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.120 trdRelQty

Description The released quantity of a trade for settlement.

| Type   | Size                 | Format   |
|--------|----------------------|----------|
| char[] | CCP_QUANTITY_LEN(16) | Quantity |

Where sent: CCP Modify Fixed Income Trade Release  
 CCP Modify Trade Release

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List

### 7.121 trdRelStatCod

Description The Release status of a trade. The "ISIN Blocked" state is set if Clearing Supervision excluded the traded instrument from settlement by CCP generated delivery instructions.

| Type   | Size                        | Format         |
|--------|-----------------------------|----------------|
| char[] | CCP_TRD_REL_STAT_COD_LEN(2) | alphanumeric 2 |

| <u>ValidValue</u>           | <u>Explicit</u> | <u>Description</u>                         |
|-----------------------------|-----------------|--|
| CCP_TRD_REL_STAT_COD_PND_VV | "P "            | Pending (Buy Trades)                       |
| CCP_TRD_REL_STAT_COD_BLC_VV | "B "            | Blocked (Sell Trades)                      |
| CCP_TRD_REL_STAT_COD_REL_VV | "R "            | Released (Sell Trades)                     |
| CCP_TRD_REL_STAT_COD_PRL_VV | "PR"            | Partially Released (Sell Trades)           |
| CCP_TRD_REL_STAT_COD_LAU_VV | "LA"            | Linked Automatically (Buy and Sell Trades) |
| CCP_TRD_REL_STAT_COD_LMA_VV | "LM"            | Linked Manually (Buy and Sell Trades)      |
| CCP_TRD_REL_STAT_COD_S_VV   | "S "            | Settled (Buy and Sell Trades)              |
| CCP_TRD_REL_STAT_COD_BIN_VV | "BI"            | Settlement Buy-In (Sell Trades)            |
| CCP_TRD_REL_STAT_COD_IB_VV  | "IB"            | ISIN Blocked                               |
| CCP_TRD_REL_STAT_COD_TB_VV  | "TB"            | Technically Buy-In Blocked                 |
| CCP_TRD_REL_STAT_COD_TI_VV  | "TI"            | Technically ISIN Blocked                   |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

## 7.122 trdRemQty

Description Remaining quantity of a trade yet to be settled.

| <u>Type</u> | <u>Size</u>          | <u>Format</u> |
|-------------|----------------------|---------------|
| char[]      | CCP_QUANTITY_LEN(16) | Quantity      |

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

## 7.123 trdSrTyp

Description This field indicates spot or repo trades.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>     | <u>Explicit</u> | <u>Description</u> |
|-----------------------|-----------------|--------------------|
| CCP_TRD_SR_TYP_REPO_W | 'R'             | Repo Trade         |
| CCP_TRD_SR_TYP_SPOT_W | 'S'             | Spot Trade         |

Where sent:

- CCP Inquire External Settlement Forecast
- CCP Inquire External Settlement Results
- CCP Inquire Fixed Income External Settlement Forecast
- CCP Inquire Fixed Income External Settlement Results
- CCP Inquire Fixed Income Internal Settlement Forecast
- CCP Inquire Fixed Income Internal Settlement Results
- CCP Inquire Fixed Income Trade List
- CCP Inquire Internal Settlement Forecast
- CCP Inquire Internal Settlement Results
- CCP Inquire Trade List

Where received:

- CCP Inquire Fixed Income Trade List
- CCP Inquire Trade List
- CCP Subscribe Trade Confirmation

## 7.124 trdStlStatCod

Description                      The settlement status of a trade. When used as a filter field, the valid value 'U' is not allowed.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>           | <u>Explicit</u> | <u>Description</u>   |
|-----------------------------|-----------------|--|
| CCP_TRD_STL_STAT_COD_PND_VV | 'P'             | Pending - initial state of a trade   |
| CCP_TRD_STL_STAT_COD_STL_VV | 'S'             | Settled  |
| CCP_TRD_STL_STAT_COD_LTE_VV | 'L'             | Late - after contractual settlement date   |
| CCP_TRD_STL_STAT_COD_CLS_VV | 'C'             | Closed - settled already at least one business day before and still pending on level CM-Customer |
| CCP_TRD_STL_STAT_COD_UND_VV | 'U'             | Undefined - currently affected by settlement netting or by a corporate action event              |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

## 7.125 trdTim

Description Trade time of a trade.

| <u>Type</u> | <u>Size</u>     | <u>Format</u> |
|-------------|-----------------|---------------|
| char[]      | CCP_TIME_LEN(8) | Time          |

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

## 7.126 trdTyp

Description This field indicates the trade type.

| <u>Type</u> | <u>Size</u> | <u>Format</u>  |
|-------------|-------------|----------------|
| char        | 1           | alphanumeric 1 |

| <u>ValidValue</u>  | <u>Explicit</u> | <u>Description</u> |
|--------------------|-----------------|--------------------|
| CCP_TRD_TYP_EX_WV  | 'X'             | On-exchange trade  |
| CCP_TRD_TYP_OTC_WV | 'O'             | OTC trade          |

Where sent: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
CCP Inquire Trade List  
CCP Subscribe Trade Confirmation

## 7.127 usrlIdCodOboMs

Description This field is reserved and has to be initialized to spaces.

| <u>Type</u> | <u>Size</u>                   | <u>Format</u>   |
|-------------|-------------------------------|-----------------|
| char[]      | CCP_USR_ID_COD_OBO_MS_LEN(11) | alphanumeric 11 |

Where sent: CCP Change Password  
CCP Delete OTC Trade  
CCP Enter OTC Trade  
CCP Inquire External Settlement Forecast  
CCP Inquire External Settlement Results  
CCP Inquire Fixed Income External Settlement Forecast  
CCP Inquire Fixed Income External Settlement Results  
CCP Inquire Fixed Income Internal Settlement Forecast  
CCP Inquire Fixed Income Internal Settlement Results  
CCP Inquire Fixed Income Trade List  
CCP Inquire Instrument List  
CCP Inquire Internal Settlement Forecast  
CCP Inquire Internal Settlement Results  
CCP Inquire Open OTC Trades  
CCP Inquire Report Selection List  
CCP Inquire Status Information  
CCP Inquire Trade List  
CCP Modify Fixed Income Trade Link  
CCP Modify Fixed Income Trade Processing

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

Where received:

CCP Change Password  
 CCP Delete OTC Trade  
 CCP Enter OTC Trade  
 CCP Inquire External Settlement Forecast  
 CCP Inquire External Settlement Results  
 CCP Inquire Fixed Income External Settlement Forecast  
 CCP Inquire Fixed Income External Settlement Results  
 CCP Inquire Fixed Income Internal Settlement Forecast  
 CCP Inquire Fixed Income Internal Settlement Results  
 CCP Inquire Fixed Income Trade List  
 CCP Inquire Instrument List  
 CCP Inquire Internal Settlement Forecast  
 CCP Inquire Internal Settlement Results  
 CCP Inquire Open OTC Trades  
 CCP Inquire Report Selection List  
 CCP Inquire Status Information  
 CCP Inquire Trade List  
 CCP Modify Fixed Income Trade Link  
 CCP Modify Fixed Income Trade Processing  
 CCP Modify Fixed Income Trade Release  
 CCP Modify Report Selection  
 CCP Modify Trade Link  
 CCP Modify Trade Processing  
 CCP Modify Trade Release  
 CCP Subscribe Trade Confirmation

### 7.128 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) | freetext 16 |

Where sent: CCP Enter OTC Trade  
 CCP Inquire Fixed Income Trade List  
 CCP Inquire Trade List

Where received: CCP Inquire Fixed Income Trade List  
 CCP Inquire Open OTC Trades  
 CCP Inquire Trade List  
 CCP Subscribe Trade Confirmation

### 7.129 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 External Settlement Forecast  
 CCP Inquire External Settlement Results  
 CCP Inquire Fixed Income External Settlement Forecast  
 CCP Inquire Fixed Income External Settlement Results  
 CCP Inquire Fixed Income Internal Settlement Forecast  
 CCP Inquire Fixed Income Internal Settlement Results  
 CCP Inquire Internal Settlement Forecast  
 CCP Inquire Internal Settlement Results

### 7.130 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) | alphanumeric 9 |

Where received: CCP Inquire Instrument List



## 8 Glossary

| Term                      | Explanation  |
|---------------------------|--|
| API                       | <u>A</u> pplication <u>P</u> rogramming <u>I</u> nterface.   |
| 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                       | <u>A</u> pplication <u>V</u> ersion <u>N</u> umber. 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. CCP.   |

Table 8.1 - Glossary

| <b>Term</b>          | <b>Explanation</b>   |
|----------------------|--|
| Broadcast            | A broadcast is information disseminated to the members by an Exchange application (e.g. Trade Confirmation). Broadcasts are sent across different data streams, each data stream contains a specific type of information.  |
| 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                  | <u>C</u> all Interface <u>V</u> ersion <u>N</u> umber. 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                 | <u>D</u> eutsche <u>B</u> örse <u>A</u> G  |
| 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.  |
| Eurex                | <u>E</u> uropean <u>E</u> xchange. Electronic trading and clearing of options and financial futures.   |
| 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.  |

Table 8.1 - Glossary

| Term                       | Explanation   |
|----------------------------|---|
| 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.  |
| 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                       | <u>Member Integration System Server</u>   |
| OTC                        | Over The Counter  |
| 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. |
| SLU                        | <u>Settlement Location Unit</u>   |

Table 8.1 - Glossary

| Term                   | Explanation   |
|------------------------|---|
| Subscription           | <p>Mechanism used to request event-driven broadcast information from Exchange applications. Subscriptions can be started and stopped. Broadcast information requested through subscription arrives asynchronously.</p> <p>Subscription requests are sent to Exchange applications specifying the desired data stream. Subsequently all new broadcast data on the specified stream is sent to the end user application asynchronously.</p> |
| 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.  |
| VALUES                 | <u>V</u> irtual <u>A</u> ccess <u>L</u> ink <u>U</u> sing <u>E</u> xchange <u>S</u> ervices   |
| VALUES API             | The VALUES API is a set of system subroutines used to communicate with Exchange Services.   |
| VALUES events          | A VALUES event is an indication of application responses, broadcast information, notifications or exceptions received by the VALUES Message Queue (VMQ).  |
| VCI                    | <u>V</u> ALUES <u>C</u> all <u>I</u> nterface. See "call interface".  |
| VMQ                    | <u>V</u> ALUES <u>M</u> essage <u>Q</u> ueue. It temporarily stores communication channel, application requests, responses and broadcasts which are transmitted between VALUES and GATE.  |
| WS                     | Workstation.  |
| Xetra®                 | <u>E</u> xchange <u>E</u> lectronic <u>T</u> rading. Deutsche Börse's electronic trading system for cash markets.   |

Table 8.1 - Glossary