



**Deutsche
Börse**



CCP Release 3.1

VALUES API Modification Announcement

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1 Introduction

This document provides an overview of the enhancements of CCP's VALUES API that become effective with the introduction of CCP Release 3.1 as compared to the current version (i.e. CCP Release 3.0).

The new VALUES documentation will be published as

**VALUES API Member Front End Development Guide
Volume 4 - CCP Application Requests and Responses
Programming Version**

together with the VALUES Header Packages for the Sun and Windows platforms on the Eurex website

<http://www.eurexchange.com>

located under the path

Member Section → Software Releases CCP.

Please refer to the CCP Release 3.1 Communication Calendar for the publication dates.

2 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.

3 Changes in the VALUES Call Interface

3.1 GATE Release 3.4

CCP Release 3.1 will be shipped with the new GATE Release 3.4. GATE Release 3.4 will be a mandatory release for CCP Release 3.1. Together with the CCP Release 3.1 software kit, the installation of the GATE Release 3.4 software kit is required.

There are no interface changes as compared to GATE Release 3.3. Also the technical call interface-version number (CVN) remains unchanged at `CVN_012 = "012"`.

3.2 Compilation Changes

The compiler version used to create the VALUES API libraries on Windows platform will be changed to Microsoft Visual Studio .NET 2003 (Compiler Version 7.1).

The compiler version used on Sun/Solaris platform remains unchanged at

Sun Forte 6,

but the C++ compatibility mode will switch to

compat=5.

4 Changes in Application Requests

4.1 CCP Inquire Trade List

Request structure: *Added fields: trdSrTyp, stlCurrCod, legNo.*

Response structure: *Added fields: trdSrTyp, infTrdTyp, legNo, stlTypInd.*

4.2 CCP Modify Trade Release

Request structure: *Added fields: trdSrTyp, stlCurrCod.*

4.3 CCP Inquire External Settlement Forecast

Request structure: *Added fields: trdSrTyp, stlCurrCod.*

4.4 CCP Inquire Internal Settlement Results

Request structure: *Added fields: trdSrTyp, stlCurrCod.*

4.5 CCP Inquire External Settlement Results

Request structure: *Added fields: trdSrTyp, stlCurrCod.*

4.6 OTC Trade Processing

New VALUES requests have been added:

<i>CCP Enter OTC Trade</i>	Enter a new OTC Trade
<i>CCP Approve OTC Trade</i>	Approve an OTC Trade by its counterparty
<i>CCP Delete OTC Trade</i>	Delete an open OTC Trade
<i>CCP Reject OTC Trade</i>	Reject an OTC Trade by the counterparty
<i>CCP Inquire Open OTC Trades</i>	Inquire all open OTC Trades

Please remark that these new requests are not relevant for the introduction of CCP Release 3.1 but only for future use.

4.7 Subscription

A new Broadcast has been added:

<i>CCP Subscribe Trade Confirmation</i>	Subscribe to the private recoverable Trade Confirmation stream
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A new VALUES request has been added:

<i>CCP Retransmit Trade Confirmation</i>	Retransmit already broadcasted Trade Confirmation data
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Please remark that these new request and broadcast are not relevant for the introduction of CCP Release 3.1 but only for future use.

5 Changes in Data Fields

5.1 cashLocCod

All Valid Value definitions for this field have been removed.

5.2 reptGrpCod

Valid Values removed:

CCP_REPT_GRP_COD_ECCP_VV = "ECCP "

Valid Values added:

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

5.3 Field stlLocCod

Valid Values added:

CCP_STL_LOC_COD_CCO_VV = "CCO" CREST Co.