



**Deutsche
Börse**



CCP Release 4.0

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 4.0 as compared to the current version (i.e. CCP Release 3.1).

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 → Releases → CCP 4.0 → VALUES API

Please refer to the CCP Release 4.0 Communication Calendar for the publication dates.

2 Backward Compatibility

CCP Release 4.0 will be a mandatory release. The technical application version number (AVN) will be changed to `CCP_AVN_040 = 40`.

Layout-level backward compatibility to applications built for CCP Release 3.1 will not be supported.

3 Changes in the VALUES Call Interface

3.1 GATE Release 3.5

CCP Release 4.0 will be shipped with the new GATE Release 3.5. GATE Release 3.5 will be a mandatory release for CCP Release 4.0. Together with the CCP Release 4.0 software kit, the installation of the GATE Release 3.5 software kit is required.

There are no interface changes as compared to GATE Release 3.4. Also the technical call interface-version number (CVN) remains unchanged at `CVN_012 = "012"`.

4 Changes in Application Requests

4.1 CCP Inquire Fixed Income Trade List

Request structure: Added field: *infTrdTyp*.

Response structure: Added fields: *repoRefCod*, *repoBasPnt*.
Changed the number of response records to 9.

5 Changes in Data Fields

5.1 cashAcctCod

Changed field length to 22 characters.

Affected VALUES requests are:

- 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

5.2 corpAcntInd

Valid Values added or changed:

CCP_YES_VV	= 'Y'	Affected by an original run of a non-income event
CCP_CORP_ACTN_IND_I_VV	= 'I'	Affected by an original run or a cancellation/re-run of an income event
CCP_CORP_ACTN_IND_D_VV	= 'D'	Trade marked as candidate to be automatically booked out during cancellation/rerun
CCP_CORP_ACTN_IND_R_VV	= 'R'	Trade created during the processing of a rerun
CCP_CORP_ACTN_IND_C_VV	= 'C'	Trade generated during the processing of a cancellation run

5.3 instTyp

Valid Values added:

CCP_INST_TYP_ADR_VV	= "ADR"	American Depository Receipt
CCP_INST_TYP_FUN_VV	= "FUN"	Retaining and Distributing Funds
CCP_INST_TYP_GDR_VV	= "GDR"	Global Repository Receipt