MiFID II – Information for participants 02 *Update 4*

XONTRO
Interface adaptations

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Table of content

XONTRO Interface adaptations for MiFID II

Introduction

- The aim of this document is to outline, in a tightly arranged format, those interface adaptations deemed necessary to be done within the MiFID II implementation framwork for XONTRO, to the banks and broker firms.
- The structure of the document is thematically oriented. This means that, after an introductory representation of the relevant MiFID II fields (gray), the respective interface implementation for SAKI-FIX (yellow), SAKI-SWIFT (red) and broker interface (SAM, blue) will be depicted.
- The interface format definitions have been coordinated between the XONTRO exchange trading venue operators, Bayerische Börse AG, Boerse Stuttgart GmbH, Deutsche Börse AG, and Tradegate AG. Apart from that, it may still have become necessary that, due to market model resp. underlying technical infrastructure grounds, the implementation of specific technical details was deemed to have beeen set up unequally.
- With regard to the FIX implementation, not all aspects have been finally harmonized with the relevant FIX committees yet. Due to this fact, further modifications may become necessary in the future yet.

Introduction

- Important note for all SAKI SWIFT order routing users:

  A SAKI SWIFT order message adaptation according to the MiFID II regulatory demands will not be carried out.
  Therefore, the participants are urged to process their SWIFT order routing via the MiFID II compliant SAKI FIX interface, or via the 3270 dialog screen interface, beginning on January 1st, 2018.

  The order routing functions towards the funds settlement platform INVESTRO will not be affected by this measure, and thus will remain unchanged and ready for services in the future.

XONTRO
Interface adaptations

MiFID II
SAKI-FIX - SAKI-SWIFT - SAM

MiFID II

XONTRO – Interface adaptations – MiFID II – Overview

Relevant abbreviations of MiFID II Implementation

- CIC = Client Identification Code
- DEA = Direct Electronic Access
- EXWF = Execution Within Firm
- IDWF = Investment Decision Within Firm
- LEI = Legal Entity Identifier (ISO 17442)
- MIC = Market Identifier Code (ISO 10383)
- TVTIC = Trading Venue Transaction Identification Code

MiFID II

XONTRO – Interface adaptations – MiFID II – Overview

Relevant areas of MiFID II Implementation

- 1 – Order entry interfaces
- 2 – Order response interfaces
- 3 – Trade entry interfaces for Max-ONE
- 4 – Trade response interfaces

MiFID II
XONTRO – Interface adaptations – Detailed description

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Update 4

1 – Order entry interfaces (MiFID II)

	RTS 24										RTS 7	RTS 9
Field name	DEA	CIC-ID	CIC	IDWF-ID	IDWF	EXWF-ID	EXWF	Trading Capacity	Liquidity Provision Activity	Non Executing Broker	Opt-Out-Flag	Kill-Flag
Field number (RTS 24)	Field 02	--- **update**	Field 03	--- **update**	Field 04	--- **update**	**Field 05** **update**	Field 07	Field 08	**Field 06** **update**	---	---
Field type	optional	conditional	conditional	conditional	conditional	~~mandatory~~ conditional	~~mandatory~~ conditional	optional	optional	optional	optional	optional
Field format (MiFID)	*ALPHANUM_5*	*(ALPHANUM_4)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*ALPHANUM_4*	*ALPHANUM_3*	*ALPHANUM_20*	*(ALPHANUM_1)*	*(ALPHANUM_1)*
Field scope	Enter Modify	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter --- ---	Enter --- ---	Enter --- ---	Enter Modify ---	--- --- Delete
Field content (MiFID)	TRUE FALSE	---	LEI-Code National-ID AGGR PNAL [blank]	---	National-ID Algo [blank]	---	National-ID Algo	MTCH DEAL AOTC	YES NO	LEI-Code	Ignore Price Validity Checks	1 = Cancel by Kill-Function
Field content (XONTRO)	TRUE FALSE (default)	xx = SC-ID AGGR PNAL [blank]	ShortCode User-ID [blank]	xx = SC-ID zz = ALGO-ID [blank]	ALGO ShortCode User-ID [blank]	*xx* = SC-ID *zz* = ALGO-ID	ALGO ShortCode User-ID	MTCH DEAL AOTC (default)	YES NO (default)	Non Executing Broker (Link to LEI via CBF-Acct.-No.)	Ignore Price Validity Checks	1 = Cancel by Kill-Function

Note: The data fields listed here are generally considered relevant from a MiFID II perspective, according to the implementation of the requirements of the RTSs listed respectively. The actual implementation as seen for the relevant interfaces (SAKI-FIX, SAKI-SWIFT, and SAM) will be depicted on the detailed slides that follow thereafter.

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2 – Order response interfaces (MiFID II)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Trading date and time (trade contraction time enhancement)
Field number (RTS 22)	Field 03	Field 28
Field type	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	Date and Time
Field content (MiFID)	---	YYYY-MM-DDT hh:mm:ss.ddddddZ
Field content (XONTRO)	Segment MIC (4 digits) + ISIN (12 digits) + Trading day (8 digits) + Price confirmation time (12 digits)	8 digits (1/100 sec) + 4 digits (extension) (microsecond)

Note: The data fields listed here are generally considered relevant from a MiFID II perspective, according to the implementation of the requirements of the RTSs listed respectively. The actual implementation as seen for the relevant interfaces (SAKI-FIX, SAKI-SWIFT, and SAM) will be depicted on the detailed slides that follow thereafter.

MiFID II

XONTRO – Interface adaptations – Detailed description

3 – Trade entry interfaces (MiFID II für Max-ONE)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Buyer identification code	Seller identification code	Venue	OTC post-trade indicator	Trading date and time (trade contraction time)	Short Sell Indicator
Field number (RTS 22)	Field 03	Field 07	Field 16	Field 36	Field 63	Field 28	---
Field type	mandatory	conditional	conditional	mandatory	conditional	mandatory	conditional
Field format (MiFID)	*ALPHANUM_52*	*ALPHANUM_50*	*ALPHANUM_50*	*ALPHANUM_4*	*n * ALPHANUM_4*	Date and Time	*ALPHANUM_1*
Field content (MiFID)	---	LEI-Code National-ID MIC-Code INTC- Internal	LEI-Code National-ID MIC-Code INTC- Internal	MIC-Code ISO 10383 - 4 digits Segment MIC; if SM does not exist, Operating MIC	… numerous ... ACTX CANC [blank]	YYYY-MM-DDT hh:mm:ss.ddddddZ	Short Sell Indicator
Field content (XONTRO)	Segment MIC (4 digits) + ISIN (12 digits) + Trading day (8 digits) + Price confirmation time (12 digits)	LEI-Code [blank]	LEI-Code [blank]	Segment-MIC der ISIN	ACTX CANC [blank] (default)	8 digits (1/100 sec) + 4 digits (extension) (microsecond)	Short Sell Indicator

Note: The data fields listed here are generally considered relevant from a MiFID II perspective, according to the implementation of the requirements of the RTSs listed respectively. The actual implementation as seen for the relevant interfaces (SAKI-FIX, SAKI-SWIFT, and SAM) will be depicted on the detailed slides that follow thereafter.

MiFID II

XONTRO – Interface adaptations – Detailed description

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4 – Trade response interfaces (MiFID II)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Buyer identification code	Seller identification code	Venue	OTC post-trade indicator	Time of entry (Eingabezeit)	Trading date and time (Abschlusszeit)
Field number (RTS 22)	Field 03	Field 07	Field 16	Field 36	Field 63	---	Field 28
Field type	outbound	outbound	outbound	outbound	outbound	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	*ALPHANUM_50*	*ALPHANUM_50*	*ALPHANUM_4*	*n * ALPHANUM_4*	---	Date and Time
Field content (MiFID)	TVTIC	LEI-Code National-ID MIC-Code INTC- Internal	LEI-Code National-ID MIC-Code INTC- Internal	MIC-Code ISO 10383 - 4 digits Segment MIC; if SM does not exist, Operating MIC	… viele ... ACTX CANC [blank]	---	YYYY-MM-DDT hh:mm:ss.dddddddZ
Field content (XONTRO)	Segment MIC (4 digits) + ISIN (12 digits) + Trading day (8 digits) + Price confirmation time (12 digits)	LEI-Code [blank]	LEI-Code [blank]	ISIN-Segment-MIC	ACTX CANC [blank] (default)	6 digits (HHMMSS)	12 digits (HHMMSS DDDDDD)

Note: The data fields listed here are generally considered relevant from a MiFID II perspective, according to the implementation of the requirements of the RTSs listed respectively. The actual implementation as seen for the relevant interfaces (SAKI-FIX, SAKI-SWIFT, and SAM) will be depicted on the detailed slides that follow thereafter.

MiFID II

XONTRO – Interface adaptations – Übersicht (SAKI-FIX)

Update 4

Relevant areas - SAKI-FIX

- 1 - Order entry interfaces
- 2 - Order reponse interfaces
- 3 - Trade entry interface
- 4 - Trade reponse interface
- 5 - Information concerning Pretrade Controls (update)

MiFID II

XONTRO – Interface adaptations – Detailed description (SAKI-FIX)

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Update 4

1 - Order entry interfaces (Fix 4.2)

Relevant structures		
	Request - New Order Single	Structural enhancement
	Request - Order Cancel Replace Request	Structural enhancement
	Request - Order Cancel Request	Structural enhancement

RTS 24 — **RTS 7** (Opt-Out-Flag) — **RTS 9** (Kill-Flag)

Field name	DEA	CIC-ID	CIC	IDWF-ID	IDWF	EXWF-ID	EXWF	Trading Capacity	Liquidity Provision Activity	Non Executing Broker	Opt-Out-Flag	Kill-Flag
Field number (RTS 24)	Field 02	--- **update**	Field 03	--- **update**	Field 04	--- **update**	**Field 05** **update**	Field 07	Field 08	**Field 06** **update**	---	---
Field type	optional	conditional	conditional	conditional	conditional	~~mandatory~~ conditional	~~mandatory~~ conditional	optional	optional	optional	optional	optional
Field format (MiFID)	*ALPHANUM_5*	*(ALPHANUM_4)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*ALPHANUM_4*	*ALPHANUM_3*	*ALPHANUM_20*	*(ALPHANUM_1)*	*(ALPHANUM_1)*
Field scope	Enter Modify	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter --- ---	Enter --- ---	Enter --- ---	Enter Modify ---	--- --- Delete

Fix 4.2

Field action	XONTRO = new Max-ONE = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = existing MO = **???**	XO = new MO = new	XO = new MO = new
FAGSE-Tag (XONTRO-Fix)	1724 = 5 OrderOrigination	21103 (optional) PartyIDClientID Qualifier if filled: 23 = LEI 24 = Nat.Person 21303 (optional) PartyIDClientID Source P = Shortcode	20003 (optional) PartyIDClientID if filled: 1 = AGGR 2 = PNAL oder Shortcode **alternative via** **AGGR** 2594 = 0 OrderAttributType 2595 = Y OrderAttributeValue **PNAL** 2594 = 1 OrderAttributType 2595 = Y OrderAttributeValue	21222 (optional) PartyIDInvestment DecisionMaker Qualifier if filled: 22 = ALGO 24 = Nat.Person 21422 (optional) PartyIDInvestment DecisionMaker Source P = Shortcode	20122 (optional) PartyIDInvestment DecisionMaker if filled: Shortcode oder Algo	21112 PartyIDExecuting TraderQualifier if filledt: 22 = ALGO 24 = Nat.Person 21312 PartyIDExecuting TraderSource P = Shortcode	20012 PartyIDExecuting Trader if filled: ~~3 = **CLIENT**~~ 3 = **NORE** or Shortcode or Algo **alternative via** ~~**CLIENT**~~ **NORE** 2594 = 6 OrderAttributType 2595 = Y OrderAttributeValue	1815 TradingCapacity 1 = Customer (AOTC) 5 = Principal (DEAL) 6 = Market maker (DEAL) 9 = Risklss prncpl (MTCH)	2594 = 2 OrderAttributType 2595 = Y OrderAttributeValue	9318 MktMkerID	1869 ValueCheckType **1 = PriceCheck** 1870 ValueCheckAction **0 = DoNotCheck** 1 = Check (default)	(6042) CxlReason 1 = Cancel by Kill-Function

MiFID II

XONTRO – Interface adaptations – Detailed description (SAKI-FIX)

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Update 4

1 - Order entry interfaces (Fix 4.4)

Relevant structures		
	Request - New Order Single	Structural enhancement
	Request - Order Cancel Replace Request	Structural enhancement
	Request - Order Cancel Request	Structural enhancement

RTS 24											**RTS 7**	**RTS 9**
Field name	DEA	CIC-ID	CIC	IDWF-ID	IDWF	EXWF-ID	EXWF	Trading Capacity	Liquidity Provision Activity	Non Executing Broker	Opt-Out-Flag	Kill-Flag
Field number (RTS 24)	Field 02	--- **update**	Field 03	--- **update**	Field 04	--- **update**	**Field 05** **update**	Field 07	Field 08	**Field 06** **update**	---	---
Field type	optional	conditional	conditional	conditional	conditional	~~mandatory~~ conditional	~~mandatory~~ conditional	optional	optional	optional	optional	optional
Field format (MiFID)	*ALPHANUM_5*	*(ALPHANUM_4)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*ALPHANUM_4*	*ALPHANUM_3*	*ALPHANUM_20*	*(ALPHANUM_1)*	*(ALPHANUM_1)*
Field scope	Enter Modify	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter --- ---	Enter --- ---	Enter --- ---	Enter Modify ---	--- --- Delete
Fix 4.4												
Field action	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = new MO = new	XO = existing MO = **???**	XO = new MO = new	XO = new MO = new
FAGSE-Tag (XONTRO-Fix)	1724 = 5 OrderOrigination	452 - PartyRole = 3 (CIC) 447 - PartyIDSource = P (Shortcode) 2376 PartyRoleQualifier = 23 (LEI) = 24 (Nat.Person) **AGGR** 2594 = 0 OrderAttributType 2595 = Y OrderAttributeValue **PNAL** 2594 = 1 OrderAttributType 2595 = Y OrderAttributeValue	448 - PartyID = if filled Shortcode **possible:** if filled: 1 = AGGR 2 = PNAL oder Shortcode	452 - PartyRole = 122 (IDWF) 447 - PartyIDSource = P (Shortcode) 2376 PartyRoleQualifier = 24 (Nat.Person) **in case of Algo:** 2376 PartyRoleQualifier = 22	448 - PartyID = if filled Shortcode oder Algo	452 - PartyRole = 12 (EXWF) 447 - PartyIDSource = P (Shortcode) 2376 PartyRoleQualifier = 24 (Nat.Person) **in case of Algo:** 2376 PartyRoleQualifier = 22 ~~**CLIENT**~~ **NORE** 2594 = 6 OrderAttributType 2595 = Y OrderAttributeValue	448 - PartyID = if filled Shortcode oder Algo **possible:** if filled: ~~3 = **CLIENT**~~ 3 = **NORE** or Shortcode or Algo	1815 TradingCapacity 1 = Customer (AOTC) 5 = Principal (DEAL) 6 = Market maker (DEAL) 9 = Risklss prncpl (MTCH)	**Liquidity Provision Activity** 2594 = 2 OrderAttributType 2595 = Y OrderAttributeValue	452 - PartyRole = 66 (Marketmaker) 447 - PartyIDSource = D (Proprietary)	1869 ValueCheckType **1 = PriceCheck** 1870 ValueCheckAction **0 = DoNotCheck** 1 = Check (default)	(6042) CxlReason 1 = Cancel by Kill-Function

2 - Order reponse interfaces (MiFID II, Fix 4.2, Fix 4.4)

Relevant structures

Broadcast - Execution Report

Structural enhancement

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Trading date and time (trade contraction time enhancement)
Field number (RTS 22)	Field 03	Field 28
Field type	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	Date and Time
Field content (MiFID)	---	YYYY-MM-DDT hh:mm:ss.ddddddZ
Field content (XONTRO)	Segment MIC (4 digits) + ISIN (12 digits) + Trading day (8 digits) + Price confirmation time (12 digits)	8 digits (1/100 sec) + 4 digits (extension) (microsecond)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Trading date and time (trade contraction time enhancement)
Field number (RTS 22)	Field 03	Field 28
Field type	outbound	outbound

Fix 4.2 and Fix 4.4

Field action	new	TS-extension (from 9 to 12 digits)
FAGSE-Tag (XONTRO-Fix)	1903 = TVTIC RegulatoryTradeID 1906 = 5 RegulatoryTradeID Type 1907 = 1 NoRegulatoryTrade IDs	60 TransactTime (UTC-TS-microsec)

MiFID II

XONTRO – Interface adaptations – Detailed description (SAKI-FIX)

3 - Trade entry interface (Fix 4.2, Fix 4.4)

Relevant structures

	Request - TradeCaptureReport	Structural modification

- Field extension „Tag 5179 - TradeTime“ from 4 digits (HHMM) onto 6 digits (HHMMSS)

MiFID II
XONTRO – Interface adaptations – Detailed description (SAKI-FIX)

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Update 3

4 - Trade reponse interface (Fix 4.2, Fix 4.4)

Relevant structures

Broadcast - Trade Capture Report SNO

Structural enhancement

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Buyer identification code	Seller identification code	Venue	OTC post-trade indicator	Time of entry (Eingabezeit)	Trading date and time (Abschlusszeit)
Field number (RTS 22)	Field 03	Field 07	Field 16	Field 36	Field 63	---	Field 28
Field type	outbound	outbound	outbound	outbound	outbound	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	*ALPHANUM_50*	*ALPHANUM_50*	*ALPHANUM_4*	*n * ALPHANUM_4*	---	Date and Time

Fix 4.2 and Fix 4.4

Field action	new	extension		--- (always the first 4 digits of TVTIC)	new ***update***	extension ***update***	extension ***update***
FAGSE-Tag (XONTRO-Fix)	1903 = TVTIC RegulatoryTradeID 1906 = 5 RegulatoryTradeID Type 1907 = 1 NoRegulatoryTrade IDs	452 - PartyRole = 17 (= ContraFirm) 447 - PartyIDSource = D (= KVNR) 448 - PartyID = *ContraFirm KVNR* **and** 452 - PartyRole = 17 (= ContraFirm) 447 - PartyIDSource = N (= LEI) 448 - PartyID = *ContraFirm LEI*		---	**ACTX** **CANC** 828 TrdType 9001 = ACTX 9002 = CANC 9101 = ACTX CANC	769 = Eingabezeit (Bsp.: 20170526-11:55:30.000**000**) 770 = 2 TrdRegTimestamp Type	769 = Abschlusszeit (Bsp.: 20170526-11:55:15.123**456**) 770 = 1 TrdRegTimestamp Type

MiFID II

XONTRO – Interface adaptations – Detailed description (SAKI-FIX)

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4 - Trade reponse interface (Fix 4.2, 4.4)

Relevant structures

Broadcast - Trade Capture Report SNO

Structural enhancement

RTS 22

Field name	Partial quantity or face value
Field number (RTS 22)	---
Field type	outbound
Field format (MiFID)	---
Field content (MiFID)	---
Field content (XONTRO)	Partial quantity or face value

RTS 22

Field name	Partial quantity or face value
Field number (RTS 22)	---
Field type	outbound

Fix 4.2 und 4.4

Field action	new
FAGSE-Tag (XONTRO-Fix)	119 SettlCurrAmt

5 - Information concerning Pretrade Controls (Fix 4.2, 4.4)

- RTS 7 of MiFID II / MiFIR outlines, amongst other things, that and how certain „Pretrade Control Plausibilities“ are to be implemented resp. to be provided within the trading venues. By means of these measures, the impediment or failure of the „normal“ trading functionality upon arrival of orders having certain (misleading) properties should be prevented.
- Within the XONTRO exchange trading venues, this aim is (among others) to be reached by implementing a rule that, in the future, only a certain maximum order size will be allowed per order and for a given trading venue. The volume of an order will hereby be expressed by the market value of the order; this will be calculated as „order volume multiplied by the limit included into the order“ and this value must not overrun a certain pre-determined value expressed in EURO. These values (in EURO) will be pre-determined for the relevant XONTRO trading venues and there for all instruments and market segments consistently. The publication of these values for the respective trading venues will be done in the near future.

5 - Information concerning Pretrade Controls (Fix 4.2, 4.4)

- In case the value of the calculated market size of an order exceeds the maximum value allowed on that platform, the participant will receive the following ComplCod:

  „ComplCod 0002120900 PRICE FIXINGS TOTAL VALUE EXCEEDS MAXIMUM / OPT OUT FLAG“

  If desired, however, the participant may also pass over this Pretrade Control Plausibility by adding the so called „Opt Out Flag“ to the order.

MiFID II

XONTRO – Interface adaptations – Overview (SAKI-SWIFT)

Relevant areas - SAKI-SWIFT

- 1 - Trade entry interface (MT511)
- 2 - Trade reponse interface (MT512, MT599)

- An important note for all SAKI-SWIFT order routing users:

  An SAKI SWIFT order message adaptation according to the MiFID II regulatory demands will not be carried out. Therefore, the participants are urged to process their SWIFT order routing via the MiFID II compliant SAKI FIX interface, or via the 3270 dialog screen interface, beginning on January 1st, 2018.

  The order routing functions towards the funds settlement platform INVESTRO will not be affected by this measure, and thus will remain unchanged and ready for services in the future.

MiFID II

XONTRO – Interface adaptations – Detailed description (SAKI-SWIFT)

1 - Trade entry interface (SWIFT – MT511)

Relevant structures

OTC entries	MT511 Direct (OTC) trade entries	Structural modification

- Field extension „31P – Abschlussuhrzeit (Trade contraction time)“ from 4 digits (HHMM) onto 6 digits (HHMMSS)

MiFID II
XONTRO – Interface adaptations – Detailed description (SAKI-SWIFT)

2 - Trade reponse interface (SWIFT – MT512)

Relevant structures	SNO-DT	*please see MT512 and MT599*	
	RT-SNO	MT512 - Schlussnoten / Contract notes (SNO)	Structural enhancement
	RT-SNO-OR	MT599 - SNO Orderreferenzen / SNO Orderreferences	Structural enhancement

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Buyer identification code	Seller identification code	Venue	OTC post-trade indicator	Time of entry (Eingabezeit)	Trading date and time (Abschlusszeit)
Field number (RTS 22)	Field 03	Field 07	Field 16	Field 36	Field 63	---	Field 28
Field type	outbound	outbound	outbound	outbound	outbound	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	*ALPHANUM_50*	*ALPHANUM_50*	*ALPHANUM_4*	*n * ALPHANUM_4*	---	Date and Time

SWIFT (MT512)

Field action	new	new	new	new	extension +2 digits	extension +4 digits
Field name	20F-TVTIC (optional)	82D-LEI-KONT (optional)	30-MIC-VENUE (optional)	30-OTC-PT-ID (optional)	30-UHRZEIT	72-UHR
Field format	PIC X(52)	PIC X(20)	PIC X(04)	PIC X(3)	PIC 9(06)	PIC 9(12)
Field content	TVTIC	Corresponding counterpart-LEI	Segment MIC	OTC post-trade indicator 001 = ACTX 002 = CANC 101 = ACTX CANC	HHMMSS	HHMMSSDDDDDD

XONTRO – Interface adaptations – Detailed description (SAKI-SWIFT)

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1 - Trade reponse interface (SWIFT – MT599)

Relevant structures			
	SNO-DT	*please see MT512 and MT599*	
	RT-SNO	MT512 - Schlussnoten / Contract notes (SNO)	Structural enhancement
	RT-SNO-OR	MT599 - SNO Orderreferenzen / SNO Orderreferences	Structural enhancement

RTS 22

Field name	Partial quantity or face value
Field number (RTS 22)	---
Field type	outbound
Field format (MiFID)	---
Field content (MiFID)	---
Field content (XONTRO)	Partial quantity or face value

RTS 22

Field name	Partial quantity or face value
Field number (RTS 22)	---
Field type	outbound

SWIFT (MT599)

Field action	new
Field name	79F-ABETRAG-NK4
Field format	PIC (10,4)
Field content	Partial quantity or face value

Note: At present, participante receive a maximum of 34 order references per MT 599; in the future this will be a maximum of 25 order references per MT599.

MiFID II
XONTRO – Interface adaptations – SAM – Overview

Update 4

Relevant areas – System interface broker (SAM)

- 1 - Order entry interfaces
- 2 - Order reponse interfaces
- 3 - Quote entries
- 4 - Price fixing function
- 5 - Trade entry interface (only Max-ONE Specialist)
- 6 - Trade reponse interfaces
- 7 - Aufgabe (broker trade) entries
- 8 - Master Data Transfer (tickSizeXontro)
- 9 - Information concerning Pretrade Controls (update)

MiFID II

XONTRO – Interface adaptations – Detailed description (SAM)

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Update 4

1 - Order entry interfaces

Relevant structures			
	Request - Enter Order SKM	Structural enhancement	(bc_request_ent_ord_skmT)
	Request - Enter Order FM	Structural enhancement	(bc_request_ent_ordT)
	Request - Modify Order SKM	Structural enhancement	(bc_request_mod_ordT)
	Request - Modify Order FM	Structural enhancement	(bc_request_mod_ordT)
	Request - Delete Order SKM	Structural enhancement	(bc_request_del_ord_skmT)
	Request - Delete Order FM	Structural enhancement	(bc_request_del_ordT)

RTS 24 / **RTS 7** / **RTS 9**

Field name	DEA	CIC-ID	CIC	IDWF-ID	IDWF	EXWF-ID	EXWF	Trading Capacity	Liquidity Provision Activity	Non Executing Broker	Opt-Out-Flag (RTS 7)	Kill-Flag (RTS 9)
Field number (RTS 24)	Field 02	--- **update**	Field 03	--- **update**	Field 04	--- **update**	**Field 05** **update**	Field 07	Field 08	**Field 06** **update**	---	---
Field type	optional	conditional	conditional	conditional	conditional	~~mandatory~~ conditional	~~mandatory~~ conditional	optional	optional	optional	optional	optional
Field format (MiFID)	*ALPHANUM_5*	*(ALPHANUM_4)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*(ALPHANUM_2)*	*ALPHANUM_50*	*ALPHANUM_4*	*ALPHANUM_3*	*ALPHANUM_20*	*(ALPHANUM_1)*	*(ALPHANUM_1)*
Field scope	Enter Modify	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter Modify Delete	Enter --- ---	Enter --- ---	Enter --- ---	Enter Modify ---	--- --- Delete

SAM

Field action	new	new	new	new	new	new	new	new	new	existing	new	new
Field name	deaFlag	clientInd	clientCod	investmentInd	investmentCod	executionInd	executionCod	tradCapacityCod	liquidityProvFlag	bkrNo	optOutFlag	killFlag
Field format	char[1]	char[1]	char[20]	char[1]	char[20]	char[1]	char[20]	char[1]	char[1]	num[4]	char[1]	char[1]
Field content	J [blank] (default)	1 = Shortcode 4 = User-ID A = AGGR P = PNAL [blank]	ShortCode User-ID [blank]	1 = Shortcode 2 = Algo 4 = User-ID [blank]	ALGO ShortCode User-ID [blank]	1 = Shortcode 2 = Algo ~~3 = CLIENT~~ 3 = **NORE** 4 = User-ID	ALGO ShortCode User-ID	M = MTCH D = DEAL A = AOTC [blank] (default AOTC)	J [blank] (default)	Non Executing Broker (Link to LEI via CBF-Acct.-No.)	N [blank] (default)	J [blank] (default)

Omission of field: regulatoryID

MiFID II
XONTRO – Interface adaptations – Detailed description (SAM)

2 - Order reponse interfaces

Relevant structures

Broadcast - BCBE_EXECUTION_SKM	Structural enhancement	(bc_brd_exec_confT)
Broadcast - BCBE_EXECUTION_SKM_TO_FM	Structural enhancement	(bc_brd_exec_confT)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Trading date and time (trade contraction time enhancement)
Field number (RTS 22)	Field 03	Field 28
Field type	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	Date and Time
Field content (MiFID)	---	YYYY-MM-DDT hh:mm:ss.ddddddZ
Field content (XONTRO)	Segment MIC (4 digits) + ISIN (12 digits) + Trading day (8 digits) + Price confirmation time (12 digits)	8 digits (1/100 sec) + 4 digits (extension) (microsecond)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Trading date and time (trade contraction time enhancement)	Algo-Flag
Field number (RTS 22)	Field 03	Field 28	---
Field type	outbound	outbound	outbound

SAM

Field action	new	new (extension field)	new
Field name	tvTic	tradMtchPrcTim Fraction	algoFlag
Field format	char[52]	num[4]	char[1]
Field content	TVTIC	dddd (millisecond)	J = Algo [blank]

3 - Quote entries

Request - BC_ENTER_QUOTE_RID	Structural modification*	(bc_brd_ent_quote_feT)
Broadcast - BCFE_ENTER_QUOTE	Structural modification*	(bc_brd_deact_quote_feT)
Broadcast - BCFE_DEACTIVATE_QUOTE	Structural modification*	(bc_request_ent_quoteT)
Broadcast - BCBE_ENTER_QUOTE	Structural enhancement**	(bc_brd_deact_quoteT)
Broadcast - BCBE_DEACTIVATE_QUOTE	Structural enhancement**	(bc_brd_ent_quoteT)

*Structural modification - replaced - requestTimFE - with - quoteTimeStamp - num[12]

**Structural enhancement - new Field - quoteTimeStamp - num[12]

MiFID II

XONTRO – Interface adaptations – Detailed description (SAM)

4 - Price fixing function

Broadcast - BCBE_ENTER_PRICE	Structural enhancement*	(bc_brd_ent_priceT)
Broadcast - BCFE_ENTER_PRICE	Structural enhancement*	(bc_brd_ent_priceT)
Broadcast - BCBE_ENTER_PRICE_TAB	Structural enhancement*	(bc_brd_ent_priceT)
Broadcast - BCBE_ENTER_PRICE_MODIFICATION_TAB	Structural enhancement*	(bc_brd_ent_priceT)
Broadcast - BCFE_ENTER_PRICE_PLUS	Structural enhancement*	(bc_brd_ent_price_plusT)
Broadcast - BCFE_ENTER_BLOCK_PRICE	Structural enhancement*	(bc_brd_ent_block_priceT)

*Structural enhancement - new Fields - venueMic char[4] - tradMtchPrcTimFraction - num[4]

MiFID II

XONTRO – Interface adaptations – Detailed description (SAM)

BRAINTRADE
Wir machen den Kurs

Update 3

5 - Trade entry interface (SAM für Max-ONE)

Relevant structures

Request - Enter Exchange Trade (Max-ONE) | Structural enhancement | (bc_request_enter_exchange_tradeT)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Buyer identification code	Seller identification code	Venue	OTC post-trade indicator	Trading date and time (trade contraction time)	Short Sell Indicator
Field number (RTS 22)	Field 03	Field 07	Field 16	Field 36	Field 63	Field 28	---
Field type	mandatory	conditional	conditional	mandatory	conditional	mandatory	conditional
Field format (MiFID)	*ALPHANUM_52*	*ALPHANUM_50*	*ALPHANUM_50*	*ALPHANUM_4*	*n * ALPHANUM_4*	Date and Time	*ALPHANUM_1*

SAM

Field action	new	The LEI-code will be determined within XONTRO and forwarded onto the participants	The LEI-code will be determined within XONTRO and forwarded onto the participants	The LEI-code will be determined within XONTRO and forwarded onto the participants	new	new (extension field)	new ***update***
Field name	tvTic from Max-ONE	ctpyNoBid	ctpyNoAsk	---	otcPostTradInd	tradContTim Fraction	shortSellCod
Field format	char[52]	num[4]	num[4]	---	char[3]	num[4]	char[2]
Field content	MO-TVTIC	Buyer identification code	Seller identification code	---	MO-OTC posttrade indicator	microseconds	KL = no short sell KI = info not available LM = short sell with Exemption LO = short sell without Exemption

6 - Trade reponse interface (Broker diary)

Relevant structures

Broadcast - BCBE_BROKER_DIARY	Structural enhancement	(bc_diaryT)
Inquire - BCBE_DIARY	Structural enhancement	(bc_diaryT)

RTS 22

Field name	Trading venue transaction identification code (TVTIC)	Buyer identification code	Seller identification code	Venue	OTC post-trade indicator	Time of entry (Eingabezeit)	Trading date and time (Abschlusszeit)	Price fixing sequence number	Short Sell Indicator
Field number (RTS 22)	Field 03	Field 07	Field 16	Field 36	Field 63	---	Field 28	---	---
Field type	outbound	outbound	outbound	outbound	outbound	outbound	outbound	outbound	outbound
Field format (MiFID)	*ALPHANUM_52*	*ALPHANUM_50*	*ALPHANUM_50*	*ALPHANUM_4*	*n * ALPHANUM_4*	---	Date and Time	---	---

SAM (Broker Diary - Broadcast and Inquire)

Field action	new	existing field & new	existing field & new	new	new	existing field	new (extension fields)	new	new ***update***
Field name	tvTicAsk tvTicBid	ctpyNoBid ctpyLeiBid	ctpyNoAsk ctpyLeiAsk	venueMic	otcPostTradIndAsk otcPostTradIndBid	tradTim	tranContTimFractionAsk tranContTimFractionBid	tradMtchPrcNoAsk tradMtchPrcNoBid	shortSellCod
Field format	char[52] char[52]	num[4] char[20]	num[4] char[20]	char[4]	char[3] char[3]	num[8]	num[4] num[4]	num[5] num[5]	char[2]
Field content	TVTIC	Buyer identification code	Seller identification code	Segment-MIC	OTC post-trade indicator aus MO	Time of entry (Eingabezeit)	Microseconds	Price fixing sequence number	KL = no short sell KI = info not available LM = short sell with Exemption LO = short sell without Exemption

Omission of Broker Diary fields: tradMtchPrcNo; tradMtchPrcTim; tradMtchPrcDat

MiFID II
XONTRO – Interface adaptations – Detailed description (SAM)

7 - Aufgabe (broker trade) entries

Request - BC_MODIFY_BROKER_TRADE_RID	New Structure*	(bc_request_mod_btradeT)

*New Structure - new Fields - btradeNo num[13] - isinCod char[12] - shortSellInd num[1]

Request - BC_ENTER_BROKER_TRADE_RID	Structural enhancement**	(bc_request_ent_btradeT)
Request - BC_ENTER_SINGLE_TRADE_RID	Structural enhancement**	(bc_request_enter_single_tradeT)
Broadcast - BCBE_MODIFY_BTRADE	Structural enhancement**	(bc_brd_mod_btradeT)

**Structural enhancement - new Field - shortSellInd - num[1]

Broadcast - BCBE_ENTER_BTRADE	Structural enhancement***	(bc_brd_ent_btradeT)
Broadcast - BCBE_ENTER_BTRADE_2	Structural enhancement***	(bc_brd_ent_btrade_2T)
Broadcast - BCFE_ENTER_BTRADE	Structural enhancement***	(bc_brd_ent_btrade_feT)
Broadcast - BCFE_ENTER_BTRADE_2	Structural enhancement***	(bc_brd_ent_btrade_fe_2T)
Inquire - BCBE_BTRADE	Structural enhancement***	(bc_btradeT)
Inquire - BCBE_BTRADE_2	Structural enhancement***	(bc_btrade_2T)

***Structural enhancement - new Fields - ctpyLei char[20] - venueMic char[4] - tvTic char[52] - tradContTimFraction num[4] - shortSellInd num[1] - otcPostTradInd char[3]

MiFID II

XONTRO – Interface adaptations – Detailed description (SAM)

Update 4

8 - Master Data Transfer (tickSizeXontro)

Relevant structures

Inquire - XONTRO Inquire Skontro Data (BC_INQUIRE_SKONTRO_DATA_RID)

- Within the course of the MiFID II implementation, the field values range of the field „tickSizeXontro“ will also be extended. This field is used to mark up the tick size rules for the XONTRO exchange trading venues.
- In addition to the values of the WM Field XD 546 valid so far, the valid tick size key values provided by ESMA for equities will also be transmitted using this field in the future.
- The specific parameter values will be published within this document, as well as within the XONTRO SAM Values API, as soon as they will have been published by ESMA.

MiFID II
XONTRO – Interface adaptations – Detailed description (SAM)

Update 4

9 - Information concerning Pretrade Controls

- RTS 7 of MiFID II / MiFIR outlines, amongst other things, that and how certain „Pretrade Control Plausibilities“ are to be implemented resp. to be provided within the trading venues. By means of these measures, the impediment or failure of the „normal“ trading functionality upon arrival of orders having certain (misleading) properties should be prevented.
- Within the XONTRO exchange trading venues, this aim is (among others) to be reached by implementing a rule that, in the future, only a certain maximum order size will be allowed per order and for a given trading venue. The volume of an order will hereby be expressed by the market value of the order; this will be calculated as „order volume multiplied by the limit included into the order“ and this value must not overrun a certain pre-determined value expressed in EURO. These values (in EURO) will be pre-determined for the relevant XONTRO trading venues and there for all instruments and market segments consistently. The publication of these values for the respective trading venues will be done in the near future.

9 - Information concerning Pretrade Controls

- In case the value of the calculated market size of an order exceeds the maximum value allowed on that platform, the participant will receive the following ComplCod:

  „20900 Kurswert überschreitet zulässigen Grenzwert“ (Translation: „PRICE FIXINGS TOTAL VALUE EXCEEDS MAXIMUM“)

  If desired, however, the participant may also pass over this Pretrade Control Plausibility by adding the so called „Opt Out Flag“ to the order.

  The msg_dat will be extended by this error message.

XONTRO
Interface adaptations

- Time formats -

MiFID II

XONTRO – Interface adaptations – Time formats

Time formats for the resp. interfaces used

SAKI-FIX (Order part)	UTC Time
SAKI-FIX (Trade part)	UTC Time
SAKI-FIX (Max-ONE)	UTC Time
SAKI-SWIFT (Order part)	Local Time
SAKI-SWIFT (Trade part)	Local Time
SAKI-SWIFT (Max-ONE)	Local Time
SAM (Order part)	Local Time
SAM (Trade part)	Local Time
SAM (Max-ONE)	Local Time
3270-Dialog (Order screens)	Local Time
3270-Dialog (Trade screens)	Local Time
3270-Dialog (Max-ONE)	Local Time

- Please consider the MiFID II demands with respect to the timing circuit components used by your system hardware.

XONTRO
Interface adaptations

- 3270 dialog functionalities -

MiFID II
XONTRO – 3270 dialog functionalities

Deactivation of XONTRO 3270 dialog functionalities

- The following 3270 dialog functionalities will be abolished as per 5th of June, 2017:
  - BREB/EG (KI – Order collective entry per instrument)
  - BREB/OL (KI – Order block deletion per instrument)
  - BROF/GO (Broker – Order entry)
  - BROF/UW (Broker – Orders forwarded)

Short code file

- Detailed description -

MiFID II

XONTRO – Interface adaptations – Short code file

Update 3

Description Short code file

RTS 24

Field name	CBF-Account-No.	valid from (Trading day)	ShortCode	LongCode-ID	LongCode
Field type	mandatory	mandatory	mandatory	mandatory	mandatory
Field format (XONTRO)	num[4]	date[jjjjmmtt]	num[18]	char[2]	char[50]
Field content (XONTRO)	CBF-Account-No.	Trading day of report	Shortcode	22 = Algo 23 = LEI 24 = Nat. Person	Algo-ID LEI Nat.-ID

Note: **Further details regarding the short code processing may be taken from the XONTRO MiFID II Newsletter 03 dated 2017-07-14.**

Time line and contact channels

MiFID II

XONTRO – Interface adaptations – Timeline

Timeline – SAKI SWIFT, SAKI Fix, SNO-DT, Dialog

Customer information (MiFID II NL – 02)	28.03.2017
~~XONTRO SAKI Fix RoE – Planning Version~~	~~28.04.2017~~
~~XONTRO SAKI SWIFT SNO – Planning Version~~	~~28.04.2017~~
XONTRO SAKI Fix RoE – Programming Version	31.05.2017
XONTRO SAKI SWIFT SNO – Programming Version	31.05.2017
New SWIFT Converter version delivery onto the SAKI members	31.07.2017 (t.b.c.)

Start member simulation	XONTRO Release 33	**09.10.2017**
Start production	XONTRO Release 33	**04.12.2017**

MiFID II
XONTRO – Interface adaptations – Timeline

Timeline – SAM

XONTRO Modification Announcement (MiFID II NL – 02)	10.04.2017
XONTRO Values API - Planning Version	28.04.2017
XONTRO Member Simulation Guide	31.05.2017
Security Administration Guide	31.05.2017
XONTRO Values API - Programming Version	31.05.2017
XONTRO Technical Description	31.05.2017
XONTRO Header Files	30.06.2017
XONTRO Front End Installations Guide	29.09.2017
XONTRO Front End Operations Guide	29.09.2017
XONTRO Release Notes Simulation Kit	29.09.2017
XONTRO Simulation Kit	29.09.2017
XONTRO Values API - Final Version Kit	24.11.2017
XONTRO Release Notes Production Kit	24.11.2017
XONTRO Production Kit	24.11.2017

Start Simulation	XONTRO Release 33	**09.10.2017**
Start Production	XONTRO Release 33	**04.12.2017**

MiFID II
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