

202202 – XONTRO Circular – Financial Institutes – XONTRO CBF SET-GO Member Simulation (Phase2)

Dear Ladies and Gentlemen,

this XONTRO circular for financial institutes (banks) is about to inform you about the planned CBF SET-GO member simulation (Phase 2), as viewed from the XONTRO application perspective.

Introduction

At the request of the XONTRO member banks, BrainTrade will participate in the Clearstream SET-GO member simulation scheduled to take place between May 16th and June 3rd, 2022.

The organizational details of the SET-GO member simulation have been fixed by the Clearstream Banking AG; a summary of these guidelines may be found in the Clearstream Document “CBF Release June 2022 Customer Simulation Guideline “.

This document may be viewed at the Clearstream Homepage using the following link:
<https://www.clearstream.com/clearstream-en/products-and-services/connectivity-1-/cascade/testing-and-simulation>

Those trades having been created by the price fixing procedures for participating simulation member banks registered with Clearstream during the simulation period, using the ISINs having been listed below, will be transferred for further CBF processing from the XONTRO Simulation Environment IMS27 onto the Clearstream Simulation Environment IMS23 once during each simulation day. Member simulation participants are kindly advised not to enter OTC trades for the simulation ISINs noted.

As the XONTRO Simulation Environment may be viewed as a permanent and production-like simulation environment, it may be safe to assume that all banks willing to participate in the simulation will already own a valid access path (either via the 3270 dialogue or via SAKI-FIX) towards the XONTRO Simulation Environment IMS27.

XONTRO General Frame Conditions

Simulation Environmen XONTRO
IMS27 – production-like procedure (as is)

Simulation Environment Clearstream
IMS23

Simulation period
May 16th and June 3rd, 2022

Price fixing procedure schedule
Daily starting at 04:00 h p.m.

Simulation Instruments**

US6541061031 – NKE – Share
(Ordersize max. 100 shares per Order)
Price fixings in Berlin, Duesseldorf, Hamburg, Hannover

DE000A11QEJ1 – A11QEJ – Bond
(Ordersize max. 10.000 EUR per Order)
Price fixings in Berlin, Duesseldorf

LU0274211480 – DBXD – ETF
(Ordersize max. 100 shares per Order)
Price fixings in Berlin, Duesseldorf, Hamburg

DE000A0Q8A07 – UI24 – NON-ETF
(Ordersize max. 100 shares per Order
three decimal places possible)
Price fixings in Berlin, Duesseldorf, Hamburg

Depository banks of price fixing intermediaries

US6541061031 – NKE – Share
1063 - Caceis
4046 - Caceis
3146 - Flatex
8084 - Flatex

DE000A11QEJ1 – A11QEJ – Bond
1063 - Caceis
4046 - Caceis

LU0274211480 – DBXD – ETF
1155 - Flatex
4046 - Caceis
3146 - Flatex

DE000A0Q8A07 – UI24 – NON-ETF
1063 - Caceis
4043 - HSBC
3146 - Flatex

Member communication in advance of the simulation period

XONTRO Competence Center
+49 – (0)69 – 589978 – 110
trade@xontro.de

Member communication during the simulation period

XONTRO Competence Center
trade@xontro.de
Please kindly ask for callbacks via e-mail

Simulation Procedure Schedule

Test Week 1 – 05-16-2022 ... 05-20-2022:

Members should send orders using the Instruments **NKE & A11QEJ**

- Buy orders only (market / limit)
- Order-size refers to Simulation Instruments**
- Deviating orders will be deleted prior to the price fixing routine
- Orders having been entered at the previous day will be deleted prior to the price fixing routine
- Price fixings will be done beginning at 04:00 h p.m. by BrainTrade (in Berlin, Duesseldorf and Hamburg)
- Surplus amounts will be executed against the pricing intermediaries' depository banks

Members should send orders using the Instrumentss **DBXD & UI24**

- Sell orders only (market / limit)
- Other frame conditions as shown above

Test Week 2 & 3 – 05-23-2022 ... 06-03-2022:

Members should send orders using the Simulation-ISINs

- Any arbitrary number of buy and/or sell orders (market / limit)
- Order-size refers to Simulation Instruments**
- Deviating orders will be deleted prior to the price fixing routine
- Orders having been entered at the previous day will be deleted prior to the price fixing routine
- Price fixings will be done beginning at 04:00 h p.m. by BrainTrade
- Surplus amounts will be executed against the pricing intermediaries' depository banks

The XONTRO Competence Center staff will readily be available on the occasion of specific queries, demands and options with regards to the XONTRO environments; queries regarding the remaining simulation-relevant issues should kindly be directed directly towards the Clearstream SET-GO simulation customer supervision team.

Kind regards

Markus W. Sperzel

BrainTrade Gesellschaft für Börsensysteme mbH

Börsenplatz 4

60313 Frankfurt am Main

Telefon: +49-(0) 69-589978-120

Fax: +49-(0) 69-589978-119

Mail: trade@xontro.de