XONTRO
Interface Adaptations
(English Version)
CSDR Newsletter 03

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CSDR & CBF Projekt „SET-GO"
Current Information

Postponement of Planned CSDR Implementation

- This newsletter is to inform the BrainTrade participants that the scheduled datelines having been published in the CSDR Newsletter 01 dated May 22nd, 2020, will be postponed.

- One reason for this is the one year delay of the „CSDR RTS on Settlement Discipline" introduction having been communicated on August 28, 2020. The introduction is to be launched on February 1st, 2022.
  https://www.esma.europa.eu/press-news/esma-news/esma-proposes-further-postpone-csdr-settlement-discipline

- One further reason lies in the implementation of the requirements having been raised by the Clearstream Banking AG initiated project „SET-GO", which, among others, provides for the migration of the LION interface. Details regarding the „SET-GO" project may be retrieved from your CBF contacts.

- As, within the framework of the CBF „SET-GO" project, certain program parts being in need to be expanded, based on the grounds of the CSDR demands, will have to be adapted anyway, it has been decided by BrainTrade to combine the modifications from both areas into one release.

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Introduction

- The aim of this document is to highlight, in a compact form, the relevant interface and system adaptations needed for the realisation of the CSDR demands in XONTRO, to the financial institutes and intermediaries.

- The structure of the document is based on its main themes. This means that, after the relevant CSDR issue will have been presented (in grey), the corresponding interface implementation will be discussed for SAKI-FIX (in yellow), SAKI-SWIFT (in green), and for the system connection for brokers (QSAM, in purple). The document is concluded by a presentation of the 3270 dialog modifications for financial institutes (KI), as well as for financial intermediaries (FSP), followed by a preliminary time schedule.

- The interface format definitions have been discussed in detail between the XONTRO exchange carriers, Bayerische Börse AG, Boerse Stuttgart GmbH, and Tradegate AG. Independently thereof, it is possible for the implementation of specific details to be treated in a differential manner, due to reasons of the corresponding market models, or due to the underlying technical infrastructure.

- Details regarding the implementation are to be taken from the current system documentation which may be retrieved under www.xontro.de.

CSDR
Introduction

Legal Framework

- Regulation (EU) No 909/2014 of the European Parliament and of the Council of 23 July 2014 on improving securities settlement in the European Union and on central securities depositories and amending Directives 98/26/EC and 2014/65/EU and Regulation (EU) No 236/2012 (ABl. No. L 257, page 1, 2016; No. L 349, page 5; Celex-No. 3 2014 R 0909)

- Art. 3 of the Regulation (EU) 2016/1033 of the European Parliament and of the Council of 23 June 2016, amending Regulation (EU) No 600/2014 on markets in financial instruments, Regulation (EU) No 596/2014 on market abuse and Regulation (EU) No 909/2014 on improving securities settlement in the European Union and on central securities depositories (ABl. No. L 175, page 1)

- Other directives resp. regulations in connection with Regulation (EU) No. 909/2014, such as, e.g., ESMA RTS (2018/1229 - Settlement Discipline)

- ESMAs Q&As concerning CSDR, last time modified on 11 July 2019

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Subject Matter and Scope

Regulation (EU) No 909/2014 of the European Parliament and of the Council of 23 July 2014 on improving securities settlement in the European Union and on central securities depositories („CSDR"):

Article 1 – Subject matter and scope

- 1.   This Regulation lays down uniform requirements for the settlement of financial instruments in the Union and rules on the organisation and conduct of central securities depositories (CSDs) to promote safe, efficient and smooth settlement.

- 2.   This Regulation applies to the settlement of all financial instruments and activities of CSDs unless otherwise specified in this Regulation.

CSDR
Introduction

CSDR Implementation in XONTRO

- The implementation of the CSDR demands within XONTRO mainly consists of the inclusion of the field „Segment MIC" across all participants' groups, as well as across all trade interfaces, including the submission of this field onto Clearstream Banking (CBF) via the LION interface.

- Even ´though the modification covers the inclusion of „only" one additional data field, nevertheless the entire XONTRO Trade functionalities will be affected by this measure.

CBF Project SET-GO
Introduction

CBF SET-GO Implementation in XONTRO

- The implementation of the CBF „SET-GO" project demands within XONTRO mainly consists of the acceptance of the „WKN" field within the „printed contract notes" – the WKN field is already contained in the SWIFT and FIX contract notes messages.

- Within this framework, the „WKN" (Wertpapierkennnummer) will be re-activated, in addition, within the LION file being transferred from BrainTrade onto CBF on a daily basis. This modification bears no influence upon the XONTRO member user interfaces.

- In addition to that, the allocation of a new CSV „Aufgaben" file is planned. This planned file transfer is to replace a list of Aufgaben (pending trades) presently being produced by CBF and transmitted onto the financial institutes. CBF have announced to suspend this service within the SET-GO project framework.

CSDR & CBF Project SET-GO
Introduction

CSDR and CBF SET-GO Implementation in XONTRO

- With regards to the XONTRO implementation and timely realisation of both measures, the following key milestone datelines will be assumed:

  - Simulation system (IMS27) setup   05.04.2021 *(planned)*
  - Production system (IMS1) setup   24.05.2021
  - Settlement Discipline Regime setup launch (by CBF)   01.02.2022

CSDR & CBF Project SET-GO
Introduction

Abbreviations Used in This Document

- BT = BrainTrade

- CBF = Clearstream Banking (Frankfurt) AG

- CSDR = Central Securities Depositories Regulation

- FSP = Financial Services Provider (Freelance Broker or Pricing Intermediary)

- KI = Financial Institute / Bank

- MIC = Market Identifier Code (ISO 10383)
  (particularly using the value "market segment MIC")

- SET-GO = Project of Clearstream Banking (Frankfurt) AG

**XONTRO
Interface Adaptations**

Regulatory Framework

Explanations Regarding the MIC (ISO 10383)

- What is the purpose of the MIC?
  The purpose of the MIC is to identify entities such as exchanges, trading platforms, regulated or non-regulated markets and trade reporting facilities as sources of prices and related information.

- What is a "market segment MIC"?
  A market segment MIC is a MIC which identifies a section of one of the above entities that specialises in one or more specific instruments or that is regulated differently. Each market segment MIC has a parent MIC which is called the "operating MIC".

- What is an "operating MIC"?
  An operating MIC identifies the entity operating an exchange, trading platform, regulated or non-regulated market or a trade reporting facility in a specific country; it is the 'parent' MIC

KI – General Framework

Trade Entries

- Independently from the entry path having been chosen (FIX, SWIFT, or 3270 dialog), along with the OTC trade entry done by a financial institute, a segment MIC of a „Non XONTRO Exchange Platform" may be entered; the entries will be checked for plausibility.
  The segment MIC having been entered and checked for formal correctness will be forwarded onto CBF via the LION file with no modifications.

  CBF accepts and processes these trades, bearing a valid segment MIC, as „on-exchange trades" as viewed by the CSDR.

CSDR
XONTRO – General Framework

FSP – General Framework

Trade Entries

- Along with a trade entry done by a financial services provider (freelance broker or pricing intermediary), independently from the entry path chosen (QSAM or 3270 dialog), a segment MIC of a „NON XONTRO Exchange Location" may only be entered along with a „complete trade", i.e. buy side and sell side being present, no „pending trade" („Aufgabe") participation allowed, a valid trading member (bank) being present on both sides. The entries will be subject to plausibility checks. In all other cases, the entry of a segment MIC will be rejected by the system.

  The segment MIC having been entered and formally checked will be submitted onto CBF via the LION file unchanged. CBF interprets and processes these trades bearing a valid segment MIC as „on-exchange" as defined by CSDR.

CSDR
XONTRO – General Framework

FSP – General Framework

Pending Trades („Aufgaben") by Pricing Intermediaries and Freelance Brokers:

- Within XONTRO, it is not allowed to enter Aufgaben (pending trades) or „half trades" for a „NON XONTRO venue". MAX-ONE Aufgaben are, however, treated as XONTRO Aufgaben within the further XONTRO Trade processing.

- Trades arising from the closure of Aufgabe positions (Aufgabe-Schliessung) in ISINs where the entering broker is also pricing intermediary will be augmented by the segment MIC of the corresponding XONTRO venue.

- Trades arising from the closure of Aufgabe positions in ISINs where the entering broker is also a freelance broker will be forwarded onto CBF without a segment MIC.

CSDR
XONTRO – General Framework

FSP – General Framework

On-Exchange Trades Arising from Price Fixings Done by the Pricing Intermediary:

- On-exchange trades resulting out of a price fixing procedure will automatically be augmented by the corresponding segment MIC within the XONTRO system.

XONTRO
Interface Adaptations

SAKI-FIX - SAKI-SWIFT - QSAM

CSDR & CBF Project SET-GO
XONTRO – Interface Adaptations – Overview

Relevant Areas of the CSDR Implementation

- 1 – Trade Entry Interfaces   CSDR

- 2 – Trade Entry Interfaces for MAX-ONE   CSDR

- 3 – Trade Output Interfaces   CSDR

- 4 – Trade Lists
  - Printed Contract Notes   CSDR
  - CSV „Aufgaben" (Pending Trades) File   SET-GO

1 – Trade Entry Interfaces

- <u>CSDR</u>

  1 - KI - Extension SAKI FIX (4.2)   TradeCaptureReport (UAE)

  2 - KI - Extension SAKI FIX (4.4)   TradeCaptureReport (AE)

  3 - KI - Extension SAKI SWIFT   Direct OTC Trade Entry (MT511)

  4 - KI – Extension 3270 Dialog   BxEG EW Function

  5 - FSP - Extension QSAM   BC_ENTER_SINGLE_TRADE_RID

  6 - FSP – Extension 3270 Dialog   BxEM GE and PE Function

CSDR
XONTRO – Interface Adaptations – Detailed Description

2 – Trade Entry Interface for MAX-ONE

- <u>CSDR</u>

  1 - FSP - Extension QSAM   BC_ENTER_EXCHANGE_TRADE_RID

CSDR
XONTRO – Interface Adaptations – Detailed Description

3 – Trade Output Interfaces

- <u>CSDR</u>

  1 - KI - Extension SAKI FIX (4.2)   TradeCaptureReportSno (USN)

  2 - KI - Extension SAKI FIX (4.4)   TradeCaptureReportSno (USN)

  3 - KI - Extension SAKI SWIFT   Contract Note (MT512)

  4 - KI – Extension 3270 Dialog   BxAG AL Function

  5 - FSP - Extension QSAM   BC_INQUIRE_BROKER_DIARY_STREAM_TYPE

  6 - FSP – Extension 3270 Dialog   BxEM MT Function

4 – Trade Lists

- <u>CSDR</u>

    1 - KI – Allocation of „Printed Contract Notes"

- <u>SET-GO</u>

    2 - KI – Allocation of new CSV „Aufgaben" (Pending Trades) File via File Transfer

CSDR
XONTRO – Interface Adaptations – SAKI FIX

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Relevant Areas - KI - SAKI FIX (4.2)

- <u>1 – Trade Entry Interface</u>

  TradeCaptureReport (UAE)

  CSDR - Structural Extension

  - TradeInputSource (Tag = 578, Type: String)
    Type of input device or system from which the trade was entered.
  - No Response Extension *TradeCaptureReportAck (UAR)*

CSDR
XONTRO – Interface Adaptations – SAKI FIX

Relevant Areas - KI - SAKI FIX (4.2)

- 2 – Trade Output Interface

  TradeCaptureReportSno (USN)

  CSDR - Structural Extension

  - TradeInputSource (Tag = 578, Type: String)
    Type of input device or system from which the trade was entered.

CSDR
XONTRO – Interface Adaptations – SAKI FIX

Relevant Areas - KI - SAKI FIX (4.4)

- <u>1 – Trade Entry Interface</u>

  TradeCaptureReport (AE)

  CSDR - tructural Extension

  - TradeInputSource (Tag = 578, Type: String)
    Type of input device or system from which the trade was entered.
  - No response extension *TradeCaptureReportAck (AR)*

CSDR
XONTRO – Interface Adaptations – SAKI FIX

Relevant Areas - KI - SAKI FIX (4.4)

- 2 – Trade Output Interface

  TradeCaptureReportSno (USN)

  CSDR - Structural Extension

  - TradeInputSource (Tag = 578, Type: String)
    Type of input device or system from which the trade was entered.

Relevant Areas - KI - SAKI SWIFT

- 1 – Trade Entry Interface

  Bank Direct OTC Trade   *MT511*

  Structural Extension Tag 31P:

  - Segment MIC of trading venue   /[4x]
  - Reporting trading venue   /[3x] *(Extension, but not relevant for CSDR)*

Description of MT511, Tag 31P (forecast):

MT 511 Direct-banking-Trade			
O / M	label	Data description	Format

M	31P	Exchange location
		Trade date (YYMMDD)
		Trade time (HHMMSS)
		(Deviant) Trade date (YYMMDD)
		Fixed value flag
		    FZ value versus payment (DVP)
		Date of fixed value (settlement date)
		Flag emission
		    EM emission-trade
		Interest days with algebraic sign
		Discount days
		Trading venue segment MIC
		Trading venue of **reporting**
			3x/[6n]/[6n]/[6n]
			[/2a6n][2a][1x3n]
			[3n]**/[4x]/[3x]**

CSDR
XONTRO – Interface Adaptations – SAKI SWIFT

Relevant Areas - KI - SAKI SWIFT

- <u>2 – Trade Output Interface</u>

  Contract Note   MT512

  Structural Extension Tag 30:

  - Segment MIC of trading venue   /[<u>4</u>x]

Zukünftige MT512 Beschreibung
von Etikett 30:

M	30:	Weitere Abschlussangaben	<u>6</u>n/[<u>6</u>n]/[<u>3</u>x]/[<u>2</u>a]/[<u>1</u>a] /[<u>4</u>x]/[<u>3</u>x]/**[<u>4</u>x]**
		– Datum-Festvaluta (JJMMTT) oder Dummywert '000000', falls keine Eingabe erfolgt ist	<u>6</u>n
		– Eingabe-Uhrzeit (HHMMSS)	/[<u>6</u>n]
		– Börsenplatz des Meldewesens	/[<u>3</u>x]
		– Kennzeichen für Abweichendes Abschlussdatum 'AA'	/[<u>2</u>a]
		– Kennzeichen "Abwicklungsgeschäft"	/[<u>1</u>a]
		– MIC Venue	/[<u>4</u>x]
		– OTC Post-Trade Indikator	/[<u>3</u>x]
		- **Segment-MIC der Handelsplattform**	**/[<u>4</u>x]**

Relevant Areas – FSP – System Connection for Brokers (QSAM)

- 1 – Trade Entry Interface
  BC_ENTER_SINGLE_TRADE_RID

  Structural Extension - bc_request_enter_single_tradeT
   - venueSegMic char[4]

- 2 – Trade Output Interface (only for MAX-ONE specialist)
  BC_ENTER_EXCHANGE_TRADE_RID

  Structural Extension - bc_request_enter_exchange_tradeT
   - venueSegMic char[4]

Relevant Areas – FSP – System Connection for Brokers (QSAM)

- 3 – Trade Output Interface (Inventory data transfer)
  BC_INQUIRE_BROKER_DIARY_STREAM_TYPE

  Structural Extension - bc_diaryT
   - venueSegMic char[4]

- 4 – Trade Output Interface (Broadcast)
  BCBE_BROKER_DIARY

  Structural Extension - bc_diaryT
   - venueSegMic char[4]

CSDR
XONTRO – Interface Adaptations – QSAM

Relevant Areas – FSP – System Connection for Brokers (QSAM)

- *venueMic* char[4] – Stock data field

  Field Description Modification in the QSAM-API

  MIC (Market Identifier Code) of Trading Venue resp. the trading segment of a trading venue in the sense of MiFID II Regulation.

- *venueSegMic* char[4] – new field

  New entry of the field in the QSAM-API

  MIC (Market Identifier Code) of Trading Segment of a Trading Venue in the sense of the CSDR Regulation.

**XONTRO
System Adaptations**

- 3270 Dialog Functionalities -

KI – Trade Entries

BxEG EW

- The Segment MIC entry should be done in the Zusatzangaben (additional entries) of the 3270 dialog header line using the character string „MI", followed by a four-character Segment MIC.

  The person doing the entry will be held responsible for the correctness of the entry. Therefore, the segment MIC having been entered will only be checked formally for the length of four digits.

CSDR
XONTRO – System Adaptations – 3270 Dialog

KI – Trade Entry – Securities-Related (Wertpapierbezogen)

BxEG EW

- Entry options extension for „Segment MIC" in the Additional Options (Zusatzangaben) line

```
 TRAN: BREG FC: EW SB:

XONTRO / EINGABE WERTPAPIERBEZOGEN                      4002/99 RUCKZUCK BAN

GATTUNG      KURS           ZUSATZANGABEN
...........  .........      MIxxxx...........................................
                           .............................................
GA NOMINALE        KONT  AU    ZUSATZANGABEN
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
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.  ...........     ....  .....  ............................................
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.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
.  ...........     ....  .....  ............................................
```

CSDR
XONTRO – System Adaptations – 3270 Dialog

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KI – Contract Note Display

BxAG AL

- Extension by display field „Segment MIC"

```
 TRAN: BRAG FC: AL SB: J#G########

XONTRO / ANZEIGE NACHWEISE (LANGFORM)                    4002/99 RUCKZUCK BAN
                                      ABRUF-NR.:   G      1      US-ID: 192799
VERKAUF - DIREKTGESCHAEFT             GNR      : D 191119 0000001

DE0007100000 DAIMLER AG NA O.N.
                                                             V-ART:  GS
NOM.: ST       100

KURS   : 50,0000     K-WERT: 5.000,00


KONT.: 4015  HSBC TRINKAUS + BURKHARDT AG
EING.: 4002  RUCKZUCK BANK AG                                  MIC: xxxx

ABR.-BETRAG: 5.000,00          EUR


              EINGABE:   19.11.19 14.48.03    COURT.:         0,00
              ABSCHLUSS: 19.11.19 12.00.00 AB
```

KI – Cancellation of Trades

With regards to the cancallation of trades, the following statements will become valid:

- If, in the course of a trade cancellation, the segment MIC will have to be modified, then the trade will have to be cancelled first using the 3270 dialog function BxEG ES, and then to be entered anew using the modified segment MIC, using the function BxEG EW.

CSDR
XONTRO – System Adaptations – 3270 Dialog

FSP – Trade Entry

BxEM GE and PE

- The Segment MIC entry should be done in the Zusatzangaben (additional entries) of the 3270 dialog header line using the character string „MI", followed by a four-character Segment MIC.

  The person doing the entry will be held responsible for the correctness of the entry. Therefore, the segment MIC having been entered will only be checked formally for the length of four digits.

CSDR
XONTRO – System Adaptations – 3270 Dialog

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FSP – Trade Entry

BxEM GE – Trade Entry

- Extension by the option to enter the Segment MIC in the Additional Specifications (Zusatzangaben) line:

```
TRAN: BREM FC: GE SB:

XONTRO TRADE / EINGABE VON GESCHAEFTEN              4123/00 DUESSELMAKLER
GATTUNG       KURS        ZUSATZANGABEN                           SEITE 1
...........   .........   MIxxxx......................................
                          ............................................
GA NOMINALE      KONT  AU  ZUSATZANGABEN
. .............  ....  .... ..........................................
. .............  ....  .... ..........................................
. .............  ....  .... ..........................................
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. .............  ....  .... ..........................................
. .............  ....  .... ..........................................
DIFFERENZ:                 KAUF:                    VERKAUF:
```

CSDR
XONTRO – System Adaptations – 3270 Dialog

FSP – Trade Entries

BxEM PE – PUEV Trade Entries

- Extension by the option to enter the Segment MIC in the Additional Specifications (Zusatzangaben) line:

```
TRAN: BREM FC: PE SB:

XONTRO TRADE / EINGABE VON PUEV-GESCHAEFTEN          4123/00 DÜSSELMAKLER
GATTUNG        KURS        ZUSATZANGABEN
...........  .........   MIxxxx....................................
                         ...........................................
GA NOMINALE     KONT  AU  ZUSATZANGABEN
. ...........  ....  ....  ...........................................
. ...........  ....  ....  ...........................................
. ...........  ....  ....  ...........................................
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. ...........  ....  ....  ...........................................
. ...........  ....  ....  ...........................................
DIFFERENZ:                KAUF:                     VERKAUF:
```

FSP – Trade Display – Broker's Diary Online Version

BxEM MT

- Extension by the output field „Segment MIC"

```
TRAN: BREM FC: MT SB: J#####D


XONTRO TRADE / INFO-MAKLER-TAGESGESCHAEFTSLISTE            4123/00 DUESSELMAKLER


DE0007664005 VOW   VOLKSWAGEN AG ST O.N.


GESCHAEFTSNUMMER       NOMINALE    AN             KURS     VON          KURS
D 2607 1000003             300   4003         500,000     4001       500,000
AUK1444 AUV1234 AB MIxxxx
D 2607 1000004             200   4004         500,000     4001       500,000
AUK1000 AUV1234 AB
D 2607 1000005             100   4005         500,000     4002       500,000
AU1234 AB MIxxxx




KURS-DIFF.:        0,00  COURTAGE:       360,00 NOMINALE:
```

FSP – Trade Display – Broker's Diary Printed Version

Broker's Diary Printed Version

- Note:

  The extension by a new output field „Segment MIC"
  will not be provided, as seen from the present viewpoint.

CSDR
XONTRO – System Adaptations – 3270 Dialog

FSP – General Framework – Cancellation of Trades

With regards to the cancallation of trades, the following statements will become valid:

- If, in the course of a trade cancellation, the segment MIC will have to be modified, then the trade will have to be cancelled first using the 3270 dialog function BxEM ST, and then to be entered anew using the modified segment MIC, using the function BxEM GE or BxEM PE.

FSP – Trade Display – Broker's Diary Printed Version

Broker's Diary Printed Version

- Note:

  The extension by a new output field „WKN" (Old German Wertpapierkennnummer) will not be provided, as seen from the present viewpoint.

**XONTRO
System Adaptations**

- Lists & Files -

CSDR
XONTRO – System Adaptations – Lists

KI – Trade Display – Printed Contract Notes

Contect Notes Printed Version

- Extension by Output Field „Segment MIC"

```
                                1234   RUCKZUCK BANK
                                ABRUF-NR.: G      1        US-ID: 192799
VERKAUF - DIREKTGESCHAEFT       GNR      : D 191119 0000001

DE0007100000 DAIMLER AG NA O.N.
                                                          V-ART: GS
NOM.: ST        100

KURS   : 50,0000     K-WERT: 5.000,00



KONT.: 1567  BAD-Bank GmbH
EING.: 1234  RUCKZUCK BANK AG                             MIC: xxxx

ABR.-BETRAG: 5.000,00            EUR


         EINGABE:   19.11.19  14.48.03    COURT.:         0,00
         ABSCHLUSS: 19.11.19  12.00.00 AB
```

CBF Project SET-GO
XONTRO – System Adaptations – Lists

KI – CSV „Aufgaben" (Pending Trades) File

Allocation of a new CSV Aufgaben File

- This file transfer will replace the „Lieferliste Offene Aufgaben" presently being generated by CBF and being distributed onto the financial institutes. CBF has announced to terminate this service as of 14.06.2021 (NCSC) resp. as of 22.11.2021 (CSC/NCSC-T) within the SET-GO project framework. The substitute data source will be provided by BrainTrade latest in June 2021.

- The file will be gererated using the CSV format including column headers.

- The file distribution resp. the provision will be done using the familiar file transfer tools (BT File Service, CMA Spool, connect:direct); these should be applied for at BrainTrade via a new application form sheet. The form sheet will be provided in due time.

KI – CSV „Aufgaben" File

File Structure

- KV-NUMBER-OF-TRADING-PARTICIPANT num [4]
  KZ-AUFGABEN-STATUS (aufgabe status flag) char [1]
  ISIN char [12]
  AUFGABEN-NR (aufgabe trade id) num [7]
  SCHLUSSTAG (date of contraction) num [8]
  EINGEBER (issuer) [in Xitaro = KV-NUMBER-OF-QLP] num [4]
  BOERSENPLATZ (exchange location) char [3]
  KURS (price) snum [13] *
  NOMINALE (nominal amount) num [17] **
  AUSM-BETRAG (resulting amount) snum [17] ***
  WRG-AUSM-BETRAG-AUFG (currency of resulting amount) char [3]
  KZ-AUFGABEN-ART (type of aufgabe flag) num [3]
  EINGABE-DATUM (entry date) num [8]
  TAGES-ZAEHLER (daily counter) num [3]
  KZ-TAGESGESCHAEFT (current daily trade flag) num [3] ****

** = For a detailed explanation, kindly cf. the following slides

KI – CSV „Aufgaben" File

File Structure – Explanations: „*" thru „****"

- **KURS**
  (price)
  snum[13]*
  13 digits altogether:
  algebraic sign, 7 integer places, decimal point, 4 decimal places

  NOMINALE
  (nominal amount)
  num[17]**
  17 digits altogether:
  12 integer places, decimal point, 4 decimal places

  AUSM-BETRAG
  (resulting amount)
  snum[17]***
  17 digits altogether:
  algebraic sign, 13 integer places, decimal point, 2 decimal places

  KZ-TAGES-GESCHAEFT
  (current daily trade flag)
  num[3]****
  to be used by Xitaro only

Timeline and Contact Staff

MiFID II
XONTRO – Interface Adaptations – Timeline

BRAINTRADE
WIR MACHEN DEN KURS

Timeline – SAKI SWIFT, SAKI FIX, SNO-DT, Dialog *(preliminary draft)*

Customer Information – CSDR/SET-GO NL 03 (postponed Version)	30.10.2020
XONTRO-SAKI-Fix RoE – Planning Version	30.10.2020
XONTRO-SAKI-SWIFT-SNO – Planning Version	30.10.2020
XONTRO-SAKI-Fix RoE – Programming Version	04.12.2020
XONTRO-SAKI-SWIFT-SNO – Programming Version	04.12.2020

Note: **No new SWIFT converter version delivery towards the SAKI customers is planned by MSG company**

Start Simulation	XONTRO Release **tbd**	**05.04.2021**
Start Production	XONTRO Release **tbd**	**24.05.2021**
CSDR penalty measures to come into effect by CBF		**01.02.2022**

CSDR
XONTRO – Interface Adaptations – Timeline

BRAINTRADE
WIR MACHEN DEN KURS

Timeline – QSAM - Release 02

XONTRO Modification Announcement	30.10.2020
XONTRO Values API - Planning Version	30.10.2020
XONTRO Member Simulation Guide	04.12.2020
Security Administration Guide	04.12.2020
XONTRO Values API - Programming Version	04.12.2020
XONTRO Technical Description	04.12.2020
XONTRO Header-Files	02.04.2021
XONTRO Values API - Final Version	02.04.2021

Start Simulation	XONTRO QSAM - Release 02	**05.04.2021**
Start Production	XONTRO QSAM - Release 02	**24.05.2021**
CSDR penalty measures to come into effect by CBF		**01.02.2022**

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