XONTRO

XONTRO Newsletter

Financial Institutes

No. 52

(English Version)

This newsletter contains

- Fees and Pricing File Structure augmented by OTC trades and valid from 01 September 2011
- Implementation of Fix connection extensions
- Allocation of ZIP files within the BT Fileservice

1. Fees and Pricing File Structure augmented by OTC trades

By popular request from some of our customers we will include the direct "OTC" trades in our fees and pricing file.

1) Fees and Pricing File for Berlin, Duesseldorf, Hamburg, Hanover and Munich

In the future the fees and pricing file for Berlin, Duesseldorf, Hamburg, Hanover and Munich will contain OTC trades with trade number and BERECHNUNGSMODELL_SNO="SNO" as well as the price in field SNO_ENTGELT.

2) Fees and Pricing File for Stuttgart

The fees and pricing file of Stuttgart will contain the trade number of OTC trades in the field "EINGABENUMMER" with the prefix "DWZ". The price will be contained in field "FIX_ENTGELT".

The current file structure may be viewed at the end of this newsletter.

The production launch date for changes No. 1) and 2) is scheduled to be 01 September 2011.

2. Implementation of Fix connection extensions

As mentioned earlier in our newsletter No. 48 dated 10 December 2010, the second Fix step, covering the OTC ("direct") trade entries, the contract notes, and the MiFID functions, was launched in production on 20 June 2011.

Thus, XONTRO is accessible per Fix versions 4.2 and 4.4 covering the same scope as via SAKI. In a similar manner, INVESTRO is reachable per Fix, too.

3. Allocation of ZIP files within the BT Fileservice

Starting on **05. December 2011,** BrainTrade will supply all files from the BT Fileservice as packed ZIP files.

At present all files from the BT Fileservice are delivered as packed using the FLAM software. For that purpose it has been necessary to have the FLAM software installed on your personal computer. Only by this means it has been possible to unpack and decode the files.

A secure BT Fileservice access is, however, granted as of today already by the usage of the encryption standards HTTPS SSL 3.0, RC4 using 128 bits, and RSA using 1024 bits; in addition, all queries having been sent via HTTP are converted to HTTPS automatically. By this means an unencrypted message exchange between the client and the Apache Server, either unintentionally or deliberately forced by the user(s) on purpose, can safely be ruled out. Hence BrainTrade already offers a secure connection which conforms to the current safety standards.

Therefore, BrainTrade has decided to migrate to a more customer-friendly solution. Beginning with 05. December 2011, all files will then be delivered as ZIP files. Consequently the usage of the FLAM software will not be necessary any longer.

4. Feed structure of daily fees file

The daily fees file from Boerse Berlin, Duesseldorf, Hamburg, Hanover and Munich bears the following structure:

Field	Description	Format
ABSCHL_DATUM	Trade date / Contraction date	PIC 9(8)
ABSCHL_ZEIT	Trade time / Contraction time	PIC 9(8)
GESCHAEFTSNUMMER	Trade number	
GNR-BOE	Exchange identifier	PIC X(3)
GNR-BOETAG	Date	PIC X(6)
GNR-LFD_NR	Sequential number	PIC X(7)
ORDER_NR	XONTRO order number	PIC X(13)
EINGABENUMMER	Number for manually entered trades (3 characters for prefix „MAN" or „MFM" followed by a 13-digit number)	PIC X(16)
GESCHAEFTSART	BUY_SELL_FLAG	PIC X
STORNO_FLAG	Cancellation flag	PIC X
CBF_NR	CBF account number of issuer/executor	PIC 9(4)
KZ_AUSF_AUFG	A = Issuer, E = Executor	PIC X(1)
KZ_CBF_NR_ART	000 = Bank, 001 = Broker	PIC X(3)
BOE_CBF_NR	Exchange location code of issuer/executor	PIC X(3)
ISIN	ISIN	PIC X(12)
KURS	Price	PIC 9(8)V9(8)
NOMINALE	Nominal amount	PIC 9(14)V9(3)
KURSWERT	Market value	PIC 9(15)V99
BERECHNUNGS_MODELL	Calculation model: "SNO" (contract note) or "FIX" (fixed) or "FRC" (floor/range/cap)	PIC X(3)
WP_GRUPPE	Security subgroup: 00 - 10 (00 = default)	PIC X(2)
KZ_AUSF_KUMULIERT	J/N (accumulated partial execution flag)	PIC X
KZ_DEPOT_SKM	J/N (depository bank of pricing intermediary flag)	PIC X
KZ_MFM	J/N (freelance-broker-mediated depository-bank-to-bank-trade flag)	PIX X

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Field	Description	Format
KZ_PRIVILIGIERT	J/N (privileged flag)	PIC X
KZ_BOERSLICH	"AB" (off-exchange) or "BS" (on-exchange)	PIC X(2)
SNO_ENTGELT	Contract-note-based fee amount	PIC S9(7)V9(2)
FIX_ENTGELT	Fixed fee amount	PIC S9(7)V9(2)
FRC_ENTGELT	FRC resp. MFM fee amount	PIC S9(7)V9(2)
TAGES_DATUM	Current date (YYYYMMDD)	PIC 9(8)
KZ_EIGENGESCHAEFT	indicator own-account trading Intermediary/QLP	PIC X(2)
MAKLER	Intermediary/QLP, who made the own-account trading	PIC 9(4)

The daily fees file from Boerse Stuttgart bears the following structure:

Field	Description	Format
ABSCHL_DATUM	Trade date / Contraction date	PIC 9(8)
ABSCHL_ZEIT	Trade time / Contraction time (equals "0", if KZ_AUSF_KUMULIERT = 'J')	PIC 9(8)
EINGABENUMMER	Reference number along with manual trade entry (3 places prefix "MAN", followed by 6 digits date YYMMDD and 7 digit sequential number) or Along with direct (OTC) trades: trade number (3 char prefix „DWZ", followed by 6 digit date „YYMMDD" and 7 digit serial number)	PIC X(16)
ORDER_NO	XONTRO order number	PIC X(13)
BUY_SELL_FLAG	Trade type (buy or sell)	PIC X
WEITERGELEITET	„W" or blank "/NULL"; indicates if the order was forwarded or not	PIC X
STORNO_FLAG	Cancellation flag	PIC X
BOE_EINGEBER	Exchange location of order recipient or order enterer	PIC XXX

Field	Description	Format
EINGEBER	CBF account number of order recipient or order enterer	PIC 9(4)
EINGEBER_KZ_EIN_ART	Flag showing if position was entered by a bank or a broker 000 = Bank 001 = Intermediary	PIC 999
BOE_AUFGEBER	Exchange location of order owner or contract note recipient	PIC XXX
AUFGEBER	CBF account number of order owner or contract note recipient	PIC 9(4)
AUFGEBER_KZ_EIN_ART	Flag showing if order owner was a bank or a broker 000 = Bank 001 = Intermediary	PIC 999
ISIN	ISIN	PIC X(12)
PREIS	Price (along with KZ_AUSF_KUMULIERT = „J", a volume weighted average price will be inserted here)	PIC 9(8)V9(8)
NR_KF	Number of price fixing (equals „0", if KZ_AUSF_KUMULIERT = „J")	PIC 9(5)
NOMINALE	Nominal amount (along with KZ_AUSF_KUMU- LIERT = „J", the accumulated nominal amount for all partial executions combined)	PIC 9(14)V9(3)
KURSWERT	Market value (along with KZ_AUSF_KUMULIERT = „J", the accumulated market value for all partial executions combined)	PIC 9(15)V99
FIX_ENTGELT	Fixed fee amount	PIC S9(7)V9(2)
VAR_ENTGELT	Calculated variable fee amount without VAT	PIC S9(7)V9(2)
STAFFEL-ENTGELT	Variable fee amount for issuers without VAT (only filled if FIX_ENTGELT and VAR_ENTGELT are empty)	PIC S9(7)V9(2)

Field	Description	Format
Entgelt-Kennzeichen	Fee flag Blank = "standard" "AT" = A differing transaction fee amount was entered; the amount entered replaces the VAR_ENTGELT and the FIX_ENTGELT resp. the sliding scale fee ("STAFFEL-ENTGELT"). In this case, the FIX_ENTGELT always remains empty "HT" = VAR_ENTGELT resp. sliding scale fee ("STAFFEL-ENTGELT") were cut in half; the FIX_ENTGELT remains unaffected "KT" = No transaction fee was calculated	PIC X(2)
Entgeltschlüssel	Cf. WM/WSS Data Fees Keys for Stuttgart E.g. "3A", "3B", "3C", "3D", "3E", "3F", "3G", "39"	PIC X(2)
QLP	Pricing intermediary for this ISIN	PIC 9(4)
KZ_AUSF_KUMULIERT	"J" / "N" (Accumulated partial execution)	PIC X
KZ_EIGENGESCHAEFT	indicator own-account trading Intermediary/QLP	PIC X(2)
MAKLER	Intermediary/QLP, who made the own-account trading	PIC 9(4)