



# FAGSE BT-FIX Gateway

5<sup>th</sup> Modification Announcement for  
XONTRO Release 33

Date: March 13<sup>th</sup> 2018

Version: 2.3.6

BrainTrade Gesellschaft für Börsensysteme mbH	
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## 1 Introduction

This document informs the users of the XONTRO FAGSE BT-FIX Gateways about the relevant modifications and innovations of XONTRO Release 33.

Therefore the „Rules of Engagement“ describe the technical and functional changes and enhancements. The FIX participators should be able to assess the changes and enhancements.

This document is the **fifth Modification Announcement for RoE Version 2.3.6**.

On March 25<sup>th</sup> 2018, the simulation of XONTRO RoE Version 2.3.5 will expire.

On March 26<sup>th</sup> 2018, the XONTRO Release 33 will come into operation with the simulation system.

The expected day of implementation of XONTRO Release 33 on the production system is **April 16<sup>th</sup> 2018**.

This document is structured using the following sections:

- Summary of modifications and changes
- Functional and technical support

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## 2 Summary of modifications and changes

The RoE 2.3.6 for XONTRO Release 33 contains the following functional modifications and innovations:

- Modification of description of Tag 1, 58, 625
- Extension of another sub-field for Tag 6732 (Entering Party-ID of the broker)

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### 3 Technical modifications and changes

Modifications valid from April 16<sup>th</sup> 2018 (Numbering corresponding to RoE Version 2.3.6)

#### 7.2.1.3 NewOrderSingle Request

Tag	Field Name	RF	R	XEOMI	Comment
1	Account	O	O	MMOOO	String(2) Consists of Account Type and Account Type Number Possible values: P1 – bank's own-account trading A1 – bank's customer (agent) business

#### 7.2.3.3 Order Cancel / Replace Request

Tag	Field Name	RF	R	XEOMI	Comment
1	Account	O	O	MMOOO	String(2) Consists of Account Type and Account Type Number Possible values: P1 – bank's own-account trading A1 – bank's customer (agent) business

#### 7.2.7.3 Trading Sessions Repeating Group <trading sessions>

Tag	Field Name	RF	R	XEOMI	Comment
625	TradingSessionSubID	O	O	OOOOO	String mandatory if tag 336 is available  Valid values: Xetra, Xetra Frankfurt 2: 2 = "Opening auction only" 3 = "Main trading" 4 = "Closing auction only" 6 = "Main auction" 100 = "Auction only" 101 = "End-of-day auction" 102 = "Pending for next auction" 103 = "Closing crossing" 104 = "Accept surplus" 105 = "Special auction"  XONTRO, <del>MAX-ONE</del> : 2 = "Opening auction only" (EK - EK-Order) 6 = "Main auction" (KS - Kassa-Order)  MAX-ONE 6 = "Main auction" (KS - Kassa-Order)  INVESTRO / Vestima: will be ignored  The assignment corresponds to FIX 5.0 definitions.

#### 7.4.3 NoLinesOfText Repeating Group <LinesOfTextGrp>

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Tag	Field Name	RF	R	XEOMI	Comment
33	LinesOfText		M		NumInGroup Number of lines filled with "1" or "2"
58	Text		M		String 1. line: text for event-or 2. line optional: " _Z" = Suspended trading with additional item "cancelled drawing" "PO" = Subscription Order Freeze with additional item "Public Offering"

#### 7.5.5.1 Trade Information "TradeCaptureReportSno"

Tag	Field Name	RF	R	Comments
6732	DealerNote	O	O	String(350) different content of SAKI-Fields separated by "\s". All relevant tags of a trade are defined in the TradeCaptureReportSno. The new tag 6732 includes the additional data content of the SAKI SNO Message <b>respectively by the reason of additional requirements</b> .  Label delivery release (valid from 03.06.2013 always space)\ Different counterparty price \ Indicator for deviant trade date \ Type of security \ Type of custody \ Coupon date \ Constant 'APMT' \ Currency code of contract price \ Currency code of market value \ Currency code of price difference \ Currency code of interest accrued \ Flag brokerage \ Flag fees \ Indicator for reinvestment discount \ Indicator for bonus \ Indicator for bonus difference \ Indicator for commission \ Currency code of brokerage \ Currency code of fees \ Currency code of reinvestment discount \ Currency code of bonus \ Currency code of bonus difference \ Currency code of commission \ Indicator for reinvestment discount \ Indicator for bonus \ Bonus key \ Indicator for bonus difference \ Indicator for order reference \ <b>Entering Party-ID</b> \  Formats and values see Appendix C: User Defined Tags

#### 10 Appendix C: User Defined Tags

Tag	Fieldname	Sub-Fieldname	Format	Restriction/Value
6732	DealerNote	Label delivery release	Char	"J", "N"

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Tag	Fieldname	Sub-Fieldname	Format	Restriction/Value
		Separator	Char	\
		Different counterparty price	String(11)	6 places before the decimal point, 4 decimal places
		Separator	Char	\
		Indicator for deviant trade date	String(2)	constant "AS"
		Separator	Char	\
		Type of security	String(3)	constant "SHS" = shares "BON" = bonds "BCE" = bonds, similar to certificates "WTS" = warrants "CER" = certificates "FUN" = funds "SUB" = subsidiary rights "RTE" = profit-sharing rights "UNT" = units "MSC" = others
		Separator	Char	\
		Type of custody	String(3)	
		Separator	Char	\
		Coupon date	String(8)	e.g. "21.07.G"
		Separator	Char	\
		Constant 'APMT'	String(4)	"APMT" = against payment
		Separator	Char	\
		Currency code of contract price	String(3)	
		Separator	Char	\
		Currency code of market value	String(3)	
		Separator	Char	\
		Currency code of price difference	String(3),	
		Separator	Char	\
		Currency code of interest accrued	String(3),	
		Separator	Char	\
		Flag brokerage	String(6),	constant /BROK/
		Separator	Char	\
		Flag fees	String(6)	constant /FEES/
		Separator	Char	\
		Indicator for reinvestment discount	String(6)	constant /MISC/
		Separator	Char	\
		Indicator for bonus	String(6)	constant /MISC/
		Separator	Char	\
		Indicator for bonus difference	String(6)	constant /MISC/
		Separator	Char	\
		Indicator for commission	String(6)	constant /COMM/
		Separator	Char	\
		Currency code of brokerage	String(3)	= settlement currency

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Tag	Fieldname	Sub-Fieldname	Format	Restriction/Value
		Separator	Char	\
		Currency code of fees Separator	String(3) Char	= settlement currency \
		Currency code of reinvestment discount Separator	String(3) Char	= settlement currency \
		Currency code of bonus Separator	String(3) Char	= settlement currency \
		Currency code of bonus differential Separator	String(3) Char	= settlement currency \
		Currency code of commission Separator	String(3) Char	= settlement currency \
		Indicator for reinvestment discount Separator	String(2) Char	constant "WA" \
		Indicator for bonus Separator	String(2) Char	constant "BO" \
		Bonus key	String(2)	01 = % on market value, 02 = EO per unit, 03 = % on face value
		Separator	Char	\
		Indicator for bonus difference Separator	String(2) Char	constant "BD" \
		Indicator for order reference	String(5)	constant „MT599“ (indicator from MT512 that a MT599 is following
		Separator	Char	\
		Entering Party-ID	String(6)	Six-digit Entering Party-ID of the broker
		Separator	Char	\



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## 4 Functional and technical support

BrainTrade GmbH and Deutsche Börse AG guarantee the functional and technical support for the customer during the introduction, simulation and production phase.

### 4.1 BRAINTRADE Gesellschaft für Börsensysteme mbH

Functions: Consulting and support for the customer in all **functional** questions.  
Functional support of simulation and production system.  
Preparation of documentations.  
Provision of training.

Phone: +49 (69) – 58 99 78 – 120

Fax: +49 (69) – 211 – 60 80 52

E-Mail: [saki@xontro.de](mailto:saki@xontro.de)

Internet: [www.xontro.de](http://www.xontro.de)

Availability: 07.30 am to 8.40 pm (every trading day)

### 4.2 Deutsche Börse AG

Functions: Consulting and support for the customer in all **technical** questions.  
Technical support in the case of questions of network and back end operating.

Phone: +49 (69) – 211 – 1 12 81

Fax: +49 (69) – 211 – 1 10 01

Availability: 06.00 am to 10.00 pm (every trading day)