



FAGSE BT-FIX Gateway

6th Modification Announcement for
XONTRO Release 33

Date: August 01st 2019

Version: 2.3.7

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 **sixth Modification Announcement for RoE Version 2.3.7.**

On July 05th 2019, the simulation of XONTRO RoE Version 2.3.6 will expire.

On July 08th 2019, 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 **August 19th 2019.**

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:

- Assumptions
- Modification of description of Tag 97, 283 and 2376
- Extension of Regulatory TradeID Repeating Group

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3 Technical modifications and changes

Modifications valid from August 19th 2019 (Numbering corresponding to RoE Version 2.3.7)

2.1 Supported FIX Protocol Versions

Only FIX protocol versions V4.2 and V4.4 are supported. Some of the message layouts described contain substantial extensions of the standard message layouts defined by the fix protocol version under consideration. There is a standard procedure for extending message layouts: Additional tags as well as additional values for a specific tag will be adopted – if possible – from one of the newer FIX protocol versions up to and including V5.0 SP2¹. If this is not possible, user-defined, registered tags will be used. Individual tags ~~(Tag numbers > 10000) will not be needed or supported.~~ FIXML will not be supported.

4.2 FIX Header <standard message header>

Incoming Messages

Tag	Field Name	RF	R	Comment
97	PossResendFlag	O	O	Boolean If a FIX engine repeats transmission of identical content (not including MsgSeqNum), it will set PossResendFlag to "Y". The receiving application must examine the situation. This functionality is not fully supported: PossResends are only allowed for NewOrderSingle. If a Request has already been received using the same ClOrdID, then the same ExecutionReport resp. Reject will be transferred to the Client again. Otherwise the Request will not be processed, but replied to with a Reject.

Outgoing Messages

Tag	Field Name	RF	R	Comment
97	PossResendFlag	O	O	Boolean If a FIX engine repeats transmission of identical content (not including MsgSeqNum), it will set PossResendFlag to "Y". The receiving application must examine the situation

¹ So Version 4.2 layouts may be enhanced by using 4.4 and/or 5.0 items, and version 4.4 layouts by using version 5.0 items. Please check: Appendix D: 4.2 Extensions and Appendix E: 4.4 Extensions.

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7.2.7.2 Party Konzept <parties>

Incoming Messages

Tag	Field Name	RF	R	XEOMI	Comment
2376	PartyRoleIDQualifier	O	O	NNOON	Integer The indication of this qualifiers is only necessary if „PartyID“ represents an algorithm (22) and not a shortcode (default). The differentiation of a shortcode as LEI (23) or natural person (24) ist not necessary and will be ignored. 22 = „Algorithmus“ PartyID as algorithm. Only valid for PartyRoles 12 = "Execution within Firm" 122 = "Investment Decision Maker" 23 = „LEI (Legal Entity Identifier)“ PartyID as Shortcode for LEI Only valid for PartyRole 3 = "Client Identification Code" 24 = „Nat. Person“ PartyID as Shortcode for a natural person Only valid for PartyRole 3 = "Client Identification Code" 12 = "Execution within Firm" 122 = "Investment Decision Maker"

7.2.7.6 Regulatory TradeID Repeating Group <RegulatoryTradeIDGrp>

Tag	Field Name	RF	R	XEOMI	Comment
1907	NoRegulatoryTradeID	<u>O</u>	<u>O</u>		<u>NumInGroup</u> <u>Only „1“ is valid.</u>
1903	RegulatoryTradeID	<u>O</u>	<u>O</u>		<u>String(52)</u> <u>TVTIC (Trading venue transaction identification code)</u> <u>The TVTIC is a concatenation of:</u> <u>Segment MIC (4 digits) + ISIN (12 digits) +</u> <u>Trading day (8 digits) + time of price fixing termination</u> <u>(12 digits)</u>
1906	RegulatoryTradeIDType	<u>O</u>	<u>O</u>		<u>Integer</u> <u>Type of Regulatory TradeID</u> <u>5 = TVTIC (Trading venue transaction identification code)</u>

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7.5.5.1 Trade Information "TradeCaptureReportSno"

Tag	Field Name	RF	R	Comments
283	LocationID	O	M	String Exchange trading place of registration. Is provided as FIX Data Type Exchange. XONTRO-Exchange "XBER" = Berlin "XMUN" = Muenchen "XINV" = Investro "XDUS" = Duesseldorf "XFRA" = Frankfurt "XHAM" = Hamburg "XHAN" = Hanover "XETR" = Xetra "XSTU" = Stuttgart "XQTS" = Quotrix <u>Non-XONTRO-Exchange</u> "BAAD" = Unterschleißheim - Baader Bank "BMTF" = London - Bloomberg Trading Facility "BTFE" = Amsterdam - Bloomberg Trading Facility "CATS" = Stuttgart - cats "EUWA" = Stuttgart - EUWAX AG "HAML" = Hamburg - Hanseatische Wertpapierbörse Hamburg - Lang & Schwarz Exchange "LSSI" = Düsseldorf - Lang & Schwarz - Wertpapierhandel "MAEL" = London - MarketAxess Europe "TGAT" = Berlin - Tradegate Exchange "TQEX" = Amsterdam - Turquoise Europe "TRQX" = London - Turquoise "XEQT" = Berlin - Börse Berlin Equiduct Trading "XMUN" = München - Börse München - gettex "XQTX" = Düsseldorf - Börse Düsseldorf - Quotrix "XSTF" = Stuttgart - Baden-Württembergische Wertpapierbörse - Technical Platform 2 "XSTU" = Stuttgart - Baden-Württembergische Wertpapierbörse

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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

Internet: 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)