XONTRO Newsletter

Financial Institutes No. 107

&

Broker Firms No. 81

This XONTRO newsletter provides information covering the following issues:

Information for the banks

- 3270 Dialog Banks – Historical Contract Notes Retrieval in BxAG

- SAKI FIX Information – „FIX Tag 59" (Order Validity)

- SAKI FIX – Prelininay Information – FIX Session Encryptions

Information for banks and brokers

- Technical user support maintained by GDB staff

- Financial institutes and intermediaries:
  - End of year procedures

- System authorisation (password changes):
  - System access beyond year-end

Disclaimer:

1 3270 Dialog Banks – Historical Contract Notes Retrieval in BxAG

Beginning January 23rd, 2023, the provision of historical contract notes to be retrieved using the 3270 dialog function "BxAG" will be prolonged from presently 10 to up to 30 settlement days.

2 SAKI FIX Information – „FIX Tag 59" (Order Validity)

With respect to the FIX Tag 59 (Order Validity), we would like to shed some clarification light on the current usage – the handling has, however, not been modified since the interface implementation start.

As viewed from the XONTRO perspective, the FIX Tag 59 may be regarded as an optional tag, according to the RoE definition; at present, it is to be included into the ExecutionReport message only in those cases where a factual content variation of the deposited order validity has been achieved.

This behavior stands in contrast to the general tag description of the FIX community, in which a default value of "Good for Day" is to be assumed in case of a missing Tag 59.

As has been observed in a recent case, a XONTRO FIX "Execution Report" message that had been generated due to an overnight WSS base data modification, and which did not have a valid Tag 59, was misinterpreted in that the unchanged order validity was modified into "Good for Day" at the receiving site.

Therefore, we will adjust the corresponding processing scheme in due time in 2023; we will inform you in due time prior to taking this step.

3 SAKI FIX – Prelininay Information – FIX Session Encryptions

Prior to the actual launch, we would like to inform you that, presumably beginning at the 2nd half-year 2023, we will provide a XONTRO FIX session encryption. We are presently outlining the technical framework conditions; we will inform you about the details and the time scheduling in due time.

The conversion of the individual FIX connections will be done successively; they will become mandatory for all FIX participants.

BRAINTRADE
Gesellschaft für Börsensysteme mbH

December 2nd, 2022
Page 3

XONTRO / Financial Institutes
XONTRO / Broker Firms

Newsletter No. 107
Newsletter No. 81

4 Technical user support maintained by GDB staff

Within the recent history, an increased technical support demand has been realised by our provider Deutsche Börse AG (GDB) on our participants' side. There are numerous technical support activities being performed; they are referred to, such as, IMS generation jobs, MQ series support activities, certificate updates, as well as support benefits within the framework of system as well as computing center migration activities.

4.1 Regular support target dates (free of charge)

Therefore, GDB, under the assignment of BrainTrade, will offer some technical support windows being free of charge for a defined series of Saturdays.

For the year 2023, the following support dates will be offered free of charge: January 21, February 25, March 18, April 22, May 13, June 17, July 22, August 19, September 23, October 21, November 18, and December 16.

Participants being in need of this support are kindly requested to subscribe, in a written form, for these support dates no later than two weeks ahead of the requested date, using the BrainTrade **trade(at)xontro.de** e-mail address.

4.2 Individual support dates (against payment)

Asides from the support dates being free of charge, there will be an option to arrange for individual support dates on a Saturday, too.

As the XONTRO and INVESTRO system environments will be subject to planned maintenance activities for a defined series of weekends, and therefore will not be ready to be used during these dates, participants wishing to use these individual support dates are kindly requested to apply for these service dates by up to four weeks in advance, using the BrainTrade e-mail address **trade(at)xontro.de**. The commitment of a technical GDB support staff worker will be charged with 1.200,-- EUR. Please kindly contact the XONTRO help line staff for further help.

5 Year end procedures 2022/2023

5.1 Overview

Saturday, 24 December 2022, and Saturday, 31 December 2022, are part of the weekend.

On Friday, 30 December 2022 – which will be regarded as the 2022 year end closing exchange trading day – prices will only be fixed until 02.00 p.m., and the end-of-day batch run will start earlier than usual at 06.30 p.m.

For the remainder, the attached table should be inspected.

5.1 Empty files

On settlement days, contract notes data carrier files will be distributed in any case, even in cases where they will be empty except for the heading and trailing dataset.

After the end-of-day batch run has been started, the hourly and 15-minutes contract notes data carrier files will also be continued to be distributed in due time; these will of course then be empty.

The „A" flag – meaning „last transmission for the current exchange trading day" will be set in tag 77E of the header set of the contract notes data carrier file having been created from within the end-of-day batch run ("Scoop job"). Thereafter, only empty files may then be distributed still.

6 System access beyond 2022 (password changes)

Please keep in mind to ensure that the system access of your employees will still be valid beyond 2022.

XONTRO Newsletter FI - No. 107 / Broker - No. 81

Schematic diagram turn of the year 2022/2023

	22.12. Thu	23.12. Fri	24.12. Sat	25.12. Sun	26.12. Mon	27.12. Tue	28.12. Wed	29.12. Thu	30.12. Fri	31.12. Sat	01.01. Sun	02.01. Mon	03.01. Tue	04.01. Wed
Exchange day / Settlement day	Ex	Ex				Ex	Ex	Ex	Ex			Ex	Ex	Ex
Price fixing done?	Yes	Yes				Yes	Yes	Yes	Yes**)			Yes	Yes	Yes
EOD batch run	10:15 pm	10:15 pm				10:15 pm	10:15 pm	10:15 pm	06:30 pm*)			10:15 pm	10:15 pm	10:15 pm
Deadline periods														
1)	TD	Can				SD								
2)		TD				Can	SD							
3)						TD	Can	SD						
4)							TD	Can	SD					
5)								TD	Can			SD		
6)									TD			Can	SD	
7)												TD	Can	SD
8)													TD	Can

TD   Trade contraction date   *) likewise, entry deadline for trade entries

Can   Cancellation   **) until 02:00 pm

SD   Settlement date, "Fixed value date"

XONTRO Newsletter FI - No. 107 / Broker - No. 81

Schematic diagram turn of the year 2022/2023 – Orders valid from the following day

	22.12. Thu	23.12. Fri	24.12. Sat	25.12. Sun	26.12. Mon	27.12. Tue	28.12. Wed	29.12. Thu	30.12. Fri	31.12. Sat	01.01. Sun	02.01. Mon	03.01. Tue	04.01. Wed
Orders valid from the following day														
1)														
2)														
3)														
4)														
5)														
6)														
7)														
8)														

Day of insertion   Valid from