

Non ETF Funds - T+4

XONTRO Brokers & Financial Institutes

Member Simulation Guide

English Version

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1 Introduction

All trades in Non ETF Funds instruments and resulting from an on-exchange price fixing procedure at any of the German cash market on-exchange platforms will be processed using a common (deviating) "Standard Funds Value Date" of T+4.

Within XONTRO, these standard funds value date trades will be processed using the existing value date flag "FZ", as well as using the corresponding settlement date having been calculated, in analogy to the existing FZ processing scheme.

Simulation launch date **03.01.2022**
Member simulation period **13.01. ... 19.01.2022**
Production launch date **24.01.2022**

The simulation support for the broker companies, and the financial institutes, may be regarded as an important aspect, aside from the development and acceptance test activities, within the framework of the total testing activities to be performed.

Detailed information may be taken from the following document:

„XONTRO Newsletter – Financial Institutes No. 102 & Broker Companies No. 77“

to be found under:

https://xontro.de/fileadmin/media/documents/Newsletter/XONTRO_KI_englisch/Floor_KI_2021_102_M_77_Fonds_Valuta_e.pdf

This document also includes information for the members using the XONTRO order routing towards **MAX-ONE**, a trading system operated by Bayerische Börse AG.

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2 Member Simulation

The member simulation to be supported will take place **between 13.01.2022 and 19.01.2022**.

2.1 Intermediaries

The broker companies are kindly requested to simulate their inhouse workflows using instruments arbitrarily chosen by themselves and not being used within the simulation setup being used by financial institutes.

2.2 Financial Institutes – XONTRO Exchange Platforms

For the instruments listed below, there will be price fixings to be performed at 09.00 h am, 01.00 h pm, and 03.00 h pm, at the XONTRO exchange locations Berlin, Düsseldorf, Hamburg, and Hannover.

2.2.1 XONTRO – Test Instruments - Non ETF Funds (T+4)

Daily price fixing procedures

- Price fixings for Berlin & Düsseldorf
EDB (Broker number 1260), EDD (Broker number 4259)
- **LU0161535835** (SYO4)
- **AT0000857412** (FHDD)
- Price fixings for Hamburg & Hannover
EDH (Broker number 3820), EDI (Broker number 8879)
- **DE0008471012** (HJVD)
- **DE0008475054** (DI7L)

Aufgabe (pending trades) tests

- Price fixings for Berlin, Düsseldorf, and Hamburg
EDB (Broker number 1260), EDD (Broker number 4259), EDH (Broker number 3820)
- **DE000A0Q8A07** (UI24)
- Please enter buy orders only, sell orders will be deleted by the intermediary.
- The price fixings will be done on January 13th, 17th, and 19th, 2022, after 03.00 h pm.
- The Aufgabe closures will be done against the intermediaries' depository banks at the respective day to be followed next to the price fixings (January 14th, 18th, and 20th, 2022)

2.2.2 XONTRO – Test Instruments - ETF-Funds (T+2)

- Price fixings for Berlin, Düsseldorf & Hamburg
EDB (Broker number 1172), EDD (Broker number 4185), EDH (Broker number 3820)
- **LU0274211480** (DBXD)

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2.3 Financial Institutes using MAX-ONE

During the simulation, the price fixing procedures for the MAX-ONE trading system will be done by Bayerische Börse AG.

Names of contact persons

- Manfred Schmid
- Matthias Faulhaber

Contact data

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2.3.1 MAX-ONE Test Instruments - Non ETF Funds (T+4)

- MAX-ONE Price fixings
 - **AT0000857750** FP85 (BROKER NUMBER 2189)
 - **DE0005152409** D2W5 (BROKER NUMBER 2195)
 - **LU0158903558** LXF5 (BROKER NUMBER 2195)
 - **LU0165251116** LU91 (BROKER NUMBER 2195)

2.3.2 MAX-ONE Test Instruments – ETF Funds (T+2)

- MAX-ONE Price Fixings
 - **DE0005933931** EXS1 (BROKER NUMBER 2304)
 - **FR0010261198** LYY5 (BROKER NUMBER 2304)

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2.4 Schematic Course of a Simulation Day Schedule

The table depicted below gives a schematic overview over a normal simulation day course:

07.00 h am	Member simulation starting time Business day change message transmission, and Inventory data allocation
08.00 h am	Price fixing procedure commencement (optional)
09.00 h am	On-site simulation support service commencement
09.00 h am	Price fixing procedure #1 for the instruments having been listed Berlin, Düsseldorf, Hamburg, and Hannover
01.00 h pm	Price fixing procedure #2 for the instruments having been listed Berlin, Düsseldorf, Hamburg, and Hannover
03.00 h pm	Price fixing procedure #3 for the instruments having been listed Berlin, Düsseldorf, Hamburg and Hannover
04.00 h pm	On-site simulation support service termination
10.00 h pm	Exchange trading time termination (optionally)
10.30 h pm	End-of-day processing (BUS) commencement Member simulation termination time

2.5 XONTRO Simulation Service Schedule

The XONTRO simulation team is available daily from 09.00 h am until 04.00 h pm.

Between 04.00 h pm and the end-of-day processing batch, the system is available to the simulation participants for individual testing activities as an option. A qualified on-site simulation support by the XONTRO staff will, however, not be available during this time period.

In the event of problems arising due to the system availability, end-of-day processing, and/or general daytime processing flaws, the simulation participants are kindly requested to direct their queries, beginning at 07.30 h am, via the general helpline number +49 – (0)69 – 589978 – 110, or via the e-mail address trade@xontro.de.