XONTRO

MiFID Post Trade Transparency

(English Version)

Description End-of-day file

Version: 1

Version date: 20th June 2007

Table of content:

At the end of each business day, the participant is entitled to receive a file containing the correctly processed trade reports.

This file bears the following structure:

1 Header dataset

Name	Description	Format	M / O	Comments
Recipient's account number	CBF account no. of participant receiving this file	9(4)	M	
Exchange business day	Day at which the trade reports were delivered by bank	9(8)	M	YYYYMMDD
File name	Description of file	X(25)	M	String constant „Bericht OTC-Trade-Reports“

2 Trade report dataset

Name	Description	Format	M / O	Comments
OTC-Report-No.	OTC trade report number generated by host system	16(X)	M	String constant „OTC“, followed by date using the format „YYMMDD“ and a 7-digit serial number
BI-OTC-Report-No.	participant internal OTC trade report number	13(X)	O	participant internal trade report number
Contract date	Date of business contraction	9(6)	M	YYMMDD
Contract time	Time of business contraction	9(8)	M	HHMMSSHS
Cancellation flag	Flag indicating that this was a trade report cancellation	X(1)	O	‚S' for cancellation (German „Storno“)

Name	Description	Format	M / O	Comments
BIC of reporting agent	11-digit alphanumeric BIC code of reporting institute	X(11)	M	
Execution venue ID	Type resp. execution venue of trade to be reported	X(12)	M	‚OTC' ‚SI' ‚B' plus BIC ‚M' plus MIC ‚I' plus IBEI
Deviant price indicator	Flag indicating price deviates from from current market value	X(1)	O	‚J' for deviating price
Negotiated price indicator	Flag indicating price was negotiated	X(1)	O	‚J' for negotiated price
Delay indicator	Block trade delay	X(1)	O	‚J' along with block trade
Amendment indicator	Flag indicating this was an amendment	X(1)	O	‚J' for new trade report after cancellation entry
Quotation unit	Unit of quotation for this instrument	X(1)	M	1 = Unit 2 = Per cent 3 = Per thousand
Deviation from UTC – signed (+/- HHMM)	Deviation of local contract time from Universal Time Coordinated (UTC)	S9(4)	M	+HHMM
Nominal amount	Nominal amount or number of shares traded	9(9)V9 (3)	M	
Securities identification number	ISIN of instrument traded	X(12)	M	
Price	Price at which the trade was contracted	9(6)V9 (4)	M	
Price currency	Currency for the price resp. underlying instrument currency	X(3)	M	

Name	Description	Format	M / O	Comments
Issuer of the trade	CBF account no. of issuer of the trade	9(4)	M	
Alert code	Result of price validation	X(2)	O	PA = Price alert NV = no validation
Entry timestamp	Date and time when trade report was entered into system	X(26)	M	YYYY-MM-DD-HH.MM.SS.NNNNNN [1]
Exit timestamp	Date and time when trade report was forwarded for publication	X(26)	M	YYYY-MM-DD-HH.MM.SS.NNNNNN[2]

3 Trailer dataset

Name	Description	Format	M / O	Comments
Receiver’s account number	CBF account number of participant having sent the trade report	9(4)	M	
Dataset counter	Number of datasets included in file, including header and trailer dataset	9(6)	M	
End-of-file flag	End-of-file flag	X(3)	M	Constant value „END“
File name	Name describing the file content	X(25)	M	Constant value „Bericht OTC-Trade-Reports“

[1] “NNNNNN” = Microseconds (derived from system)

[2] “NNNNNN” = Microseconds (derived from system)