BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC:

XONTRO Financial Institutes

August 2014

Function Selection
Trade Entry ("Eingabe Geschäfte")

Page 1

Function description

Using the menu „Eingabe Geschäfte" (trade entry), one of the functions depicted below may be selected.

Trade Entry („Eingabe Geschäfte")

```
TRAN: BCEG FC:    SB:

 XONTRO / EINGABE GESCHAEFTE                        7123/99 NIDDA-BANK AG


  EW    EINGABE WERTPAPIERBEZOGEN

  EK    EINGABE KONTRAHENTENBEZOGEN

  ES    EINGABE STORNO

  SN    STORNO NEUGESCHAEFT / DURCHLIEFERUNG        ==> S    (S/D)

        GESCHAEFTS-NR  ==> ....... ( 090113 ) BOERSENPLATZ ==> ... (NUR PUEV)
        GATTUNG        ==> ............    KONTRAHENT   ==> ....




 -- ID-KZ: 7123456789 -- PW:          ------ B9998140 -- 10/01/13 -- 11:35:51 --

 BC0080I BITTE DATEN EINGEBEN
```

Notes referring to transaction invocation and display

The available function codes and selection criteria entry options are displayed below.

Search criteria

None

BRAINTRADE
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TRAN: BxEG
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August 2014

Function Selection
Trade Entry ("Eingabe Geschäfte")

Page 2

Entry options

FC	Entry of function code (FC) desired (EW, EK, ES, or SN).	
STORNO / DURCH-LIEFERUNG	'S' – Cancellation + New trade entry (**S**torno-/Neugeschäft). 'D' – Trade reversal (**D**urchlieferung). By default, the system inserts a < **S** >, which has to be overwritten by a < **D** > in case a trade reversal is to be entered.	*Cancellation New trade*
GESCHAEFTS-NR	Trade number of the trade to be cancelled can be entered. The simultaneous entry of the two selection criteria trade number (GESCHAEFTS-NR) and ISIN (GATTUNG) is not allowed.	
BOERSENTAG (DDMMYY)	The field is filled with the previous exchange trading date by default. In case a same day cancellation is to be entered, the preset value has to be overwritten. In case of a trade reversal entry, the field must be filled with the exchange trading date of the original trade number.	
BOERSEN-PLATZ	In case where the party entering the cancellation is not equal to the bank having entered the original trade, and if the trade includes more than just one trading location (i.e. in cases of „true" PUEV trades), the exchange location code of the original entering party must be entered (3-digits code (e.g. "130") or exchange mnemonic (e.g. "EDF")). The simultaneous entry of the two selection criteria exchange location (BOERSENPLATZ) and ISIN (GATTUNG) is not allowed.	
GATTUNG	German WKN, securities' mnemonic, or ISIN.	
KONTRAHENT	4-digit CBF account number of the counterparty. The entry is only allowed in combination with < GATTUNG > (ISIN).	

Mandatory selection criteria fields are highlighted in grey in the left text column above, if the corresponding function is to be selected.

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TRAN: BxEG
FC:

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August 2014

Function Selection
Trade Entry ("Eingabe Geschäfte")

Page 3

Plausibility and syntax checks

✓

Processing steps to follow

⧖

ENTER   Invocation of the selected function

F3   Return to base menu

F4   Processing abortion, return to base menu

F6   Processing abortion, return to base menu

F11   System logoff

Output

◇

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EK

XONTRO Financial Institutes

April 2021

**Counterparty Related Entry
(„Eingabe Kontrahentenbezogen")**
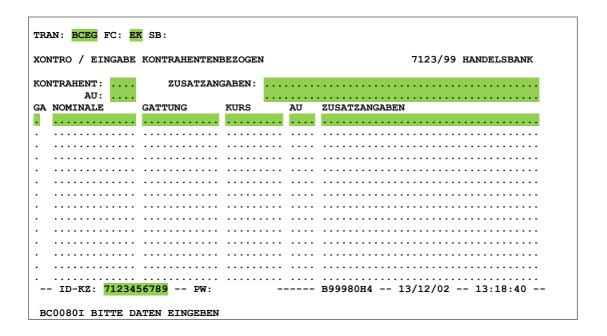
Page 4

Function Description

Bank direct (OTC) trades having the same counterparty and unequal ISINs may be entered in one single processing step.

```
TRAN: BCEG FC: EK  SB:

XONTRO / EINGABE KONTRAHENTENBEZOGEN                7123/99 HANDELSBANK

KONTRAHENT: ....     ZUSATZANGABEN: ..................................
        AU: ....                    ..................................
GA NOMINALE          GATTUNG         KURS        AU   ZUSATZANGABEN
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
.  ............       ............    .........   ....  ..................................
 -- ID-KZ: 7123456789 -- PW:        ------ B99980H4 -- 13/12/02 -- 13:18:40 --

 BC0080I BITTE DATEN EINGEBEN
```

Notes referring to transaction invocation and display

The entry area may be viewed as being split up into one upper "header line"
and an array of several (up to 14) so called "position lines".

Search Criteria

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EK

XONTRO Financial Institutes

April 2021

Counterparty Related Entry
(„Eingabe Kontrahentenbezogen")

Page 5

Possible Entries

KONTRAHENT	4-digit CBF account number of counterparty	*Header Lines*
AU	Contraction time of day (HHMM)	

ZUSATZ-ANGABEN

Possible supplemental entries:

AA…	Deviating reporting date of contraction ("**A**bweichendes **A**bschlussdatum")
AS...	Deviating trade date ("**A**bweichender **S**chlusstag")
FC	Zero brokerage („**F**ranco **C**ourtage")
FR	Zero brokerage, expenses, and commission ("**FR**anco Courtage, Spesen und Provision")
HC	Half the brokerage ("**H**albe **C**ourtage")
MI	Market Segment **MI**C (of a non Xontro Exchange)
PM...	Commission given in per mille (of market value) ("**P**rovision in Pro**M**ille")
TX...	Text supplement ("**TeX**tzeile")

Supplemental entries entered into the header line will be valid for all position lines. In case longer entries are needed, the cursor may be moved onto the next line using the TABulate key.

If more than one supplemental entries are used, the TX supplement must be the final one to be entered. MI must be always the first one.

GA	Trade type („**G**eschäfts**A**rt") (K, +, V, -,) Buy = K or + ; Sell = V or -	*Position Lines*
NOMINALE	Nominal trade amount („Nominale")	
GATTUNG	German WKN, securities' mnemonics, or ISIN	
KURS	Trade price	
AU	Contraction time of day (HHMM)	

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EK

XONTRO Financial Institutes

April 2021

**Counterparty Related Entry
(„Eingabe Kontrahentenbezogen")**

Page 6

ZUSATZ-ANGABEN	Possible supplemental entries:

AC...   - Deviating brokerage („**A**bweichende **C**ourtage")
AS...   - Deviating trade date
        („**A**bweichender **S**chlusstag")
BO...   - Bonification rate („**BO**nifikationssatz")
BS   - On-exchange trade („**B**ör**S**liches Geschäft")
DV...   - Foreign curreny conversion rate („**DeV**isenkurs")
EM   - IPO trade or subscription („**Em**issionsgeschäft")
FC   - Zero brokerage („**F**ranco **C**ourtage")
FR   - Zero brokerage, expenses, and commission
        ("**FR**anco Courtage, Spesen und Provision")
FZ...   - Fixed value date using DVP settlement type
        („**F**estvaluta mit **Z**ug-um-Zug-Regulierung")
HC   - Half the brokerage („**H**albe **C**ourtage")
PD...   - Commission given in Euro
        („**P**rovision in **D**eutsche Mark")
PM...   - Commission given in per mille (of market value)
        ("**P**rovision in Pro**M**ille")
SP...   - Expenses amount in Euro („**SP**esenbetrag")
TX...   - Text supplement („**TeX**tzeile")
WA...   - Reinvestment rebate („**W**ieder**A**nlagerabatt")

If more than one supplemental entries are used, the TX supplement must be the final one to be entered.

In case similar or identical supplement entries were found in the header line and in a position line, the entries given in the position line are treated with a higher priority.

Plausibility and syntax checks   ✓

Entering party (is extracted from the first 4 chars of the Logon ID) and counterparty must be listed as valid XONTRO participants.

If significant percentual deviations from the last fixed price (either from the present or from the previous trading day) are detected, then the price entry must be confirmed via an additional ENTER key entry.   *Price*

In case of „real" PÜEV entries, the entering party as well as the counterparty must be listed as valid XONTRO bank PÜEV participants (having been registered to enter trades using more than one exchange location).   *PÜEV Trades*

Along with trades having the „Frankfurt" exchange location, the „on-exchange" supplemental entry („BS") may not be set any longer.   *Frankfurt Entries*

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EK

XONTRO Financial Institutes

April 2021

**Counterparty Related Entry
(„Eingabe Kontrahentenbezogen")**

Page 7

Along with warrants and certificates (WM product group keys 3000 or 4000) having been held in GS custody type and having been set to trading state „inactive", trade entries are still allowed for eight exchange resp. settlement days after the state having been set to „inactive" (using the WM field GD100A STATUS, key value 3), i.e. deletion date plus seven more days. *Inactive ISINs*

Processing

ENTER / F3 Entries are checked for formal correctness.
Entries from the header line will be used as defaults for the position line for as long as no deviating entries had been made there.

If required, the system calculates the commission, interest amount, as well as the market value and the total amount due for the trade.

Afterwards, the entries are removed from the display. The function will, however, not be left. The header line continues to be displayed, and further entries may be taken.

After the processing of one or more trade(s) having been entered, the trade number(s) for the trade(s) having been generated by the system will be displayed at the bottom screen lines immediately:

```
BC0550P  2 GESCHAEFTE MIT GNR: 70002 UND 70003 EINGESTELLT
BC0050I VERARBEITUNG ABGESCHLOSSEN
```

In case of instruments being held in AKV custody type and either of the bank counterparties not being a valid AKV participant, the trade will be switched into the „WPR" („Wertpapierrechnung") custody type; this modification will be done within the settlement systems only, however; there will be no indication about this modification in XONTRO any more.

F4 Processing abortion, return to function selection BxEG

F6 Processing abortion, return to base menu

F11 System logoff

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EK

XONTRO Financial Institutes

April 2021

**Counterparty Related Entry
(„Eingabe Kontrahentenbezogen")**

Page 8

Application notes

Trades should always be entered as viewed from the counterparty's perspective. This means that the trade type (buy or sell) entered defines the role of the counterparty! This is likewise valid for trades covering more than one exchange location („PÜEV trades").

Trade entries

Additional entries entered in the header line will become valid for all position lines. In case longer entries are required, then the cursor may be placed into the subsequent line using the Tab key. If similar additions are found in the header as well as in the position line, then the entries from the position line will be treated with higher priority.

Supplemental specifications

If negative amounts have to be entered, then the minus dash sign („-") has to be placed directly in front of the number.

Negative amounts

In case true „PÜEV" trades – covering more than one exchange location – are to be entered, both bank counterparties must be registered as valid banking „PÜEV" participants.

PÜEV trades

Along with bank direct (OTC) trades, the recipient of the brokerage (if entered resp. calculated at all) will be the party having entered the trade.

Brokerage

Cross references

ISIN-related trade entries („Wertpapierbezogene Geschäftseingabe")

BxEG EW

Cancellation / reversal entries („Eingabe Storno / Durchlieferung")

BxEG ES

Cancellation + new trade entry / reversal („Storno Neugeschäft / Durchlieferung")

BxEG SN

Confirmation display long version („Anzeige Nachweise Langform")

BxAG AL

Confirmation display short version („Anzeige Nachweise Kurzform")

BxAG AK

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EK

XONTRO Financial Institutes

April 2021

**Counterparty Related Entry
(„Eingabe Kontrahentenbezogen")**

Page 9

Output

◇

Contract notes   Generated for both bank counterparties involved

BxAG AL   Trade confirmation display long version („Anzeige Nachweise Langform")

BxAG AK   Trade confirmation display short version („Anzeige Nachweise Kurzform")

BRAIN**T**RADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EW

XONTRO Financial Institutes

April 2021
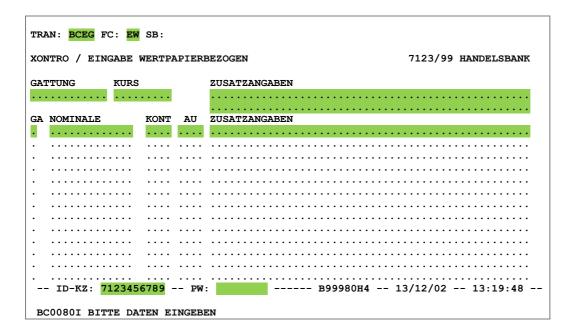
ISIN Related Entry
(„Eingabe Wertpapierbezogen")

Page 10

Function description

This function supports the entry of direct (OTC) bank trades using only one ISIN, but several different bank counterparties, even those ones from different exchange locations.

ISIN related entry:

```
TRAN: BCEG FC: EW SB:

XONTRO / EINGABE WERTPAPIERBEZOGEN                7123/99 HANDELSBANK

GATTUNG        KURS            ZUSATZANGABEN
...........   ........         ..............................................
                               ..............................................

GA NOMINALE        KONT   AU   ZUSATZANGABEN
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
.  ............    ....   ...   ..............................................
 -- ID-KZ: 7123456789 -- PW:           ------ B99980H4 -- 13/12/02 -- 13:19:48 --

 BC0080I BITTE DATEN EINGEBEN
```

Notes regarding function call and display:

The entry area may be viewed as having been divided up into one "header line" and several (up to 13) so called "position lines".

Search criteria

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EW

XONTRO Financial Institutes

April 2021

**ISIN Related Entry
(„Eingabe Wertpapierbezogen")**

Page 11

Possible entries

GATTUNG	German WKN („Wertpapierkennnummer"), mnemonic, or ISIN	*Header line*
KURS	Price to be used for the trade(s)	

ZUSATZ-ANGABEN

AA…	- Deviating reporting date of contraction („**A**bweichendes **A**bschlussdatum")
AC...	- Deviating brokerage („**A**bweichende **C**ourtage")
AS...	- Deviating contract date („**A**bweichender **S**chlusstag")
BO...	- Bonification rate („**BO**nifikationssatz")
DV...	- Foreign currency exchange rate („**DeV**isenkurs")
EM	- IPO or subscription trade („**EM**issionsgeschäft")
FZ...	- Fixed value date using DVP settlement type („**F**estvaluta mit **Z**ug-um-Zug-Regulierung")
MI	- Market Segment **MI**C (of a non Xontro Exchange)
TX...	- Text line to be included („**TeX**tzeile")

In case more than one additional information is to be included, then TX has to be the last one to be added. MI must be always the first one. Several additions have to be separated from one another by a BLANK/SPACE character.

Additional entries included in the header line will become valid for all position lines. If longer additions are required, then the cursor may be placed onto the subsequent line using the Tab key.

GA	Trade type („K" (buy), „+" (buy), „V" (sell), „-" (sell))	*Position line(s)*
NOMINALE	Trade nominal amount	
KONT	Counterparty as indicated by their CBF 4-digit account number	
AU	Contraction time of day	

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EW

XONTRO Financial Institutes

April 2021

**ISIN Related Entry
(„Eingabe Wertpapierbezogen")**

Page 12

ZUSATZ-ANGABEN		
AC...	-	Deviating brokerage („**A**bweichende **C**ourtage")
AS...	-	Deviating contract date („**A**bweichender **S**chlusstag")
BO...	-	Bonification rate („**BO**nifikationssatz")
BS	-	On exchange trade („**BörS**liches Geschäft")
DV...	-	Foreign currency exchange rate („**DeV**isenkurs")
FC	-	Free of brokerage („**F**ranco **C**ourtage")
FR	-	Free of all additional fees („**FR**anco Courtage, Spesen und Provision")
FZ...	-	Fixed value date using DVP settlement type („**F**estvaluta mit **Z**ug-um-Zug-Regulierung")
HC	-	Half the brokerage („**H**albe **C**ourtage")
KU...	-	Price to be used for this bit („**KU**rs")
PD...	-	Commission in Euro („**P**rovision in **D**-Mark")
PM...	-	Commission in per mille of market value („**P**rovision in Pro**M**ille")
SP...	-	Additional fees to be added („**SP**esenbetrag")
TX...	-	Text line to be included („**TeX**tzeile")
WA...	-	Reinvestment rebate granted („**W**ieder**A**nlagerabatt")

If TX is to be used in combination with other additions, then it is to be set as the final one.

In case similar additional entries are found in the header and position line, then the ones found in the position line will be treated with higher priority.

Plausibility checks

✓

Entering – will be taken from User ID entered at Logon – as well as counterparty must be XONTRO participants.

In case significant percentual deviations from the last fixed price (either from today or from the day before) are detected, then the price entered must be confirmed via hitting the ENTER key again.

Price entered

Entering as well as counterparty must be registered as valid PÜEV participants.

PÜEV trades

The „on exchange" („BS") flag may not be set any longer if the entering party is located at the Frankfurt exchange location place.

Frankfurt entries

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EW

XONTRO Financial Institutes

April 2021

**ISIN Related Entry
(„Eingabe Wertpapierbezogen")**

Page 13

Along with warrants and certificates (WM product group keys 3000 or 4000) having been held in GS custody type and having been set to trading state „inactive", trade entries are still allowed for eight exchange resp. settlement days after the state having been set to „inactive" (using the WM field GD100A STATUS, key value 3), i.e. deletion date plus seven more days.

Inactive ISINs

Processing

ENTER / F3   Plausibility checks and processing of entries are performed. Entries having been done into the header line will become valid for all position lines, unless divergent entries had been made there.

If required, the system calculates the commission, accrued interests, as well as the market value and the effective amount to be paid for the position entered.

The entries done into the position lines are removed from the display. The function will not be left, however. The header line remains visible, and further entries may be done now.

After the processing of one or more trade(s) entered, the trade number(s) of the newly created trade(s) become(s) visible in the message window on the bottom of the screen immediately:

```
BC0550P  2 GESCHAEFTE MIT GNR: 70002 UND 70003 EINGESTELLT
BC0050I VERARBEITUNG ABGESCHLOSSEN
```

F4   Processing abortion, return to function selection BxEG

F6   Processing abortion, return to base menu

F11   System logoff

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EW

XONTRO Financial Institutes

April 2021

**ISIN Related Entry
(„Eingabe Wertpapierbezogen")**

Page 14

Application notes

Trades should always be entered as viewed from the counterparty's perspective. This means that the trade type (buy or sell) entered defines the role of the counterparty! This is likewise valid for trades covering more than one exchange location (true „PÜEV trades").

Trade entries

Additional entries entered in the header line will become valid for all position lines. In case longer entries are required, then the cursor may be placed into the subsequent line using the Tab key. If similar additions are found in the header as well as in the position line, then the entries from the position line will be given a higher priority.

Supplemental specifications

If negative amounts have to be entered, then the minus dash sign („-") has to be placed directly in front of the number.

Negative amounts

In case true „PÜEV" trades – covering more than one exchange location – are to be entered, both bank counterparties must be registered as valid banking „PÜEV" participants.

PÜEV trades

Along with bank direct (OTC) trades, the recipient of the brokerage (if entered resp. calculated at all) will be the party having entered the trade.

Brokerage

Cross references

Counterparty-related trade entries („Kontrahentenbezogene Geschäftseingabe")

BxEG EK

Cancellation / reversal entries („Eingabe Storno / Durchlieferung")

BxEG ES

Cancellation plus new trade entry / reversal („Storno Neugeschäft / Durchlieferung")

BxEG SN

Confirmation display long version („Anzeige Nachweise Langform")

BxAG AL

Confirmation display short version („Anzeige Nachweise Kurzform")

BxAG AK

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: EW

XONTRO Financial Institutes

April 2021

**ISIN Related Entry
(„Eingabe Wertpapierbezogen")**

Page 15

Output

◇

*Contract
notes*   For both bank counterparties involved in the trade

BxAG AL   Trade confirmation display long version

BxAG AK   Trade confirmation display short version

BRAIN**T**RADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: ES

XONTRO Financial Institutes

August 2014

**Cancellation / Reversal Entry
(„Eingabe Storno / Durchlieferung")**

Page 16

Function description

Direct (OTC) trades entered by a bank may be cancelled within the
cancellation period. At present, this period normally ends at 3.00 p.m. on the
following trading day.
Broker-mediated trades, as well as direct (OTC) trades, may be reversed
(only!) on the day following the day when the cancellation period has ended.
The entry of a cancellation or of a reversal should always only be done by
either counterparty only, not by both of them!

Cancellation entry

```
TRAN: BCEG FC: ES SB:

 XONTRO / EINGABE  STORNO                           7123/99 HANDELSBANK

 STORNO/DURCHLIEFERUNG:   S

 GATTUNG         GESCHAEFTSNUMMER         BOERSENTAG     BOERSE (NUR PUEV)
                 VON        BIS          TTMMJJ
 ............    .......  - .......      131202         ...
 ............    .......  - .......      131202         ...
 ............    .......  - .......      131202         ...
 ............    .......  - .......      131202         ...
 ............    .......  - .......      131202         ...
 ............    .......  - .......      131202         ...
 ............    .......  - .......      131202         ...

 STORNO GESCHAEFTE VOM 13.12.02.

 DURCHLIEFERUNG GESCHAEFTE VOM 09.12.02.

 -- ID-KZ: 7123456789 -- PW:            ------ B99980H4 -- 13/12/02 -- 13:21:01 --

 BC0080I BITTE DATEN EINGEBEN
```

Notes for function call and display

At the lower part of the function screen those business dates for which trade
cancellations (STORNO) resp. trade reversals (DURCHLIEFERUNG) may
be entered are displayed. Until 03.00 p.m., same-day-cancellations as well
as cancellations for trades from the previous trading day are allowed. After
03.00 p.m., only same-day-cancellations are permitted.

BRAIN**T**RADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: ES

XONTRO Financial Institutes

August 2014

**Cancellation / Reversal Entry
("Eingabe Storno / Durchlieferung")**

Page 17

Search criteria

Entries

STORNO / DURCH-LIEFERUNG	'S' – Cancellation ("**S**torno") 'D' – Reversal ("**D**urchlieferung") The system inserts an S here as default; in case a reversal is to be entered, the S must be overwritten by a D.
GATTUNG	German WKN ("Wertpapierkennnummer"), exchange mnemonic, or ISIN
GESCHAEFTS -NUMMER VON; BIS	Single trade number (only the field GESCHÄFTSNUMMER-VON is to be filled) or trade number range (both fields must be filled); leading zeroes may be omitted.
BOERSENTAG	The fields is pre-assigned with the previous exchange trading date. If a same-day-cancellation is to be entered, then the field must be overwritten with „today". In case of a trade reversal, the exchange business date of the original trade must be entered here.
BOERSE	If the counterparty entering the cancellation is not the same as the party having entered the original trade, then in case of true PÜEV trades (covering more than one exchange location) the exchange location identifier (decimal or menonic code) of the original issuer has to be entered here.

BRAINTRADE
Gesellschaft für Börsensysteme mbH

TRAN: BxEG
FC: ES

XONTRO Financial Institutes

August 2014

**Cancellation / Reversal Entry
("Eingabe Storno / Durchlieferung")**

Page 18

Plausibility checks for trade cancellations

✓

A bank direct (OTC) trade cancellation is possible from immediately after the trade number has been issued, and within the cancellation deadline period having been defined. Until 03.00 p.m., cancellations for trades entered on the day before, as well as same-day-cancellations are allowed; after 03.00 p.m., only same-day-cancellations are permmitted.

Cancellation deadline

The entry of a cancellation must be done by either counterparty, not both.

Issuer

Trades entered by a broker cannot be cancelled by the bank counterparties; the broker has to do this by himself.

Broker mediated trades

Trades having a settlement date of „T + 1" may only be cancelled on „T" (same-day-cancellation).

Fixed value date T + 1

Plausibility checks for trade reversals

✓

Trade reversal entries are possible only on the exchange business day immediately following the cancellation deadline ending day.

Reversal deadline

A trade reversal cannot be entered by a broker; only banks can do this.

Issuer

Plausibility checks for PÜEV trades

✓

The cancellation oder reversal entry must be done by only one of the bank counterparties, not by both of them.

Issuer

Along with PÜEV trades (stretching across more than one exchange location) not subject to cancellation or reversal by the party having originally had entered the trade, the field BOERSE must be filled with the exchange identifier code (numeric or mnemonic) of the original trade issuer.

The cancellation contract note for the party that had entered the cancellation will contain the Logon User-ID of the person that has entered the cancellation. If the User-ID is missing on the „own" contract note, then the cancellation had been entered by the counterparty.

Contract note

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If, along with trades stretching across more than one exchange location („PÜEV" trades), the current exchange business day is defined as a holiday on either of the exchange trading places involved, then the entry is rejected. At present, however, the holiday calendar is equal for all German exchange trading places.

Holiday

For the remainder, the plausibility checks used for cancellations or reversals still apply.

Processing

ENTER / F3
The entries submitted will be checked.

All correct entries are processed and subsequently removed from the display.

In case of a cancellation, all brokerage, commission and fees amounts will be re-balanced.

Cancellation

In case of a trade reversal the original trade will be „swapped" – the original User-ID remains effective, however. The only difference is that now the „entry" field contains the date and time of day of the reversal entry.

Trade reversal

If the original trade was mediated/entered by a broker, then the brokerage and any price differences will not be re-balanced. In case of direct (OTC) bank trades, any fees, commissions and brokerages will be re-balanced.

In case of cancellations resp. reversals of an array of trade numbers and an error occurring within that array, then all valid cancellations resp. reversals up to the first erraneous trade number will be processed. In this case the function will not be left.

Errors

If the processing had been initiated by hitting the F3 key, then, after processing termination, the dialog will jump back into the function selection menu BxEG. If the processing was initiated vie the ENTER key, then the function will not be left.

F4
Processing abortion, return to function selection BxEG

F6
Processing abortion, return to base menu

F11
System logoff

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Cross references

Cancellation + new trade entry / reversal („Storno Neugeschäft / Durchlieferung")   ***BxEG SN***

Cancellation and entry deadline display („Anzeige der Stornofristen und Eingabeenden")   ***BxIN SY***

Trade confirmation display long version („Anzeige Nachweise Langform")   ***BxAG AL***

Trade confirmation display short version („Anzeige Nachweise Kurzform")   ***BxAG AK***

Output

Contract notes	Both bank counterparties (buy and sell side) will receive a corresponding cancellation resp. a buy or sell reversal contract note.
BxAG AL	Confirmation display long version
BxAG AK	Confirmation display short version
Same day cancellations	Same day cancellations will be flagged as such within the online contract notes retrieval as well as within the contract notes print files.

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Function description

This function offers to following options to the users:

- Trade display and cancellation execution;

- Trade display, cancellation execution including new trade entry,
  i.e. by means of a rectifying new entry the cancellation will be applied
  and a simulataneous new entry will be inserted;

- Trade display and reversal execution.

Only trades that can really be cancelled resp. reversed will be displayed.
Thus, only bank direct (OTC) trades will be displayed. Broker-mediated
trades may only be reversed after the cancellation deadline has been
reached.

Xetra trades may neither be cancelled nor be reversed in XONTRO.

Menu trades / cancellations entry:

```
TRAN: BCEG  FC: SN  SB:

 XONTRO / EINGABE GESCHAEFTE                        7123/99 HANDELSBANK


   EW    EINGABE WERTPAPIERBEZOGEN

   EK    EINGABE KONTRAHENTENBEZOGEN

   ES    EINGABE STORNO

   SN    STORNO NEUGESCHAEFT / DURCHLIEFERUNG         ==> S   (S/D)

         GESCHAEFTS-NR  ==> .......  ( 131202 ) BOERSENPLATZ ==> ... (NUR PUEV)
         GATTUNG        ==> ...........         KONTRAHENT   ==> ....




 -- ID-KZ: 7123456789 -- PW:           ------ B99980H4 -- 13/12/02 -- 13:21:54 --

 BC0080I BITTE DATEN EINGEBEN
```

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Cancellation + new trade entry:

```
TRAN: BCEG FC: SN SB: S#0000001#131202###

XONTRO / STORNO-NEUGESCHAEFT                        7123/99 HANDELSBANK
                                                        US-ID: 192799
VERKAUF - DIREKTGESCHAEFT          V    GNR     :  021213 0000001

DE0007100000 DAIMLERCHRYSLER AG NA O.N
                                                   V-ART:  GS
NOM.: ST        1.200.............

KURS   : 45,0000      K-WERT: 54.000,00      VALUTA: ...........
                                                ZT: ...

KONT.: 7002   DRESDNER BANK AG              BONI  : ......
EING.: 7004   COMMERZBANK AG W/FRANKFURT U. XETRA  WA    : ............
                                            EM   : ..  (EM)
ABR.-BETRAG: 54.000,00         EUR          FR   : ..  (FR)
                                            PROV : ..............
TEXT: .................................     SPESEN: ............
FRANKFURT         EINGABE:   13.12.02 13.22.54  COURT :  0,00........
                  ABSCHLUSS: 13.12.02 13.20 AB
 -- ID-KZ: 7123456789 -- PW:          ------ B99980H4 -- 13/12/02 -- 13:23:02 --

 BC5309P BITTE DATEN EINGEBEN ODER STORNO <PF12>
```

Menu trade / cancellation entry – invocation via search criteria:

```
TRAN: BCEG FC: SN SB: S#0000001#131202###

 XONTRO / EINGABE GESCHAEFTE                        7123/99 HANDELSBANK


  EW   EINGABE WERTPAPIERBEZOGEN

  EK   EINGABE KONTRAHENTENBEZOGEN

  ES   EINGABE STORNO

  SN   STORNO NEUGESCHAEFT / DURCHLIEFERUNG        ==> S   (S/D)

       GESCHAEFTS-NR  ==> 0000001 ( 131202 ) BOERSENPLATZ ==> ... (NUR PUEV)
       GATTUNG        ==> ...........      KONTRAHENT   ==> ....




 -- ID-KZ: 7123456789 -- PW:         ------ B99980H4 -- 13/12/02 -- 13:23:44 --

 BC5531I GESCHAEFT MIT GNR:    1 EDF VOM 13.12.02 STORNIERT
```

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FC: SN

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Notes regarding function call and display

After successful function call all relevant trade data for the trade selected are displayed. As a rule, all fields are displayed, including those fields where no entry value could be detected. Using the update mode, those fields that may be modified are high-lighted in a different colour in the screen masks.

Search criteria

STORNO / DURCH-LIEFERUNG	'S' – Cancellation + new trade entry 'D' – Trade reversal As a default, the system inserts an S („**S**torno") into the field; in case a reversal is to entered, the S has to be overwritten by a D („**D**urchlieferung").
GESCHAEFTS -NUMMER	Trade number The entry of a trade number in combination with an instrument selection criterion is not allowed.
BOERSENTAG	The field is pre-assigned with the previous exchange trading date. If a same-day-cancellation is to be entered, then the field should be overwritten. In case of a trade reversal the date of the original trade should be inserted here.
BOERSEN-PLATZ	In case of trades covering more than one exchange location (true PÜEV trades), and if the bank entering the cancellation is not identical to the bank having entered the original trade, then the exchange identifier code (decimal or mnemonic) of the original trade issuer must be entered here. The entry of an exchange location is not allowed in combination with the ISIN as a selection criterion.
GATTUNG	German WKN (Wertpapierkennnummer), mnemonic, or ISIN
KONTRAHENT	4-digit CBF account number of counterparty. An entry is only allowed in combination with an ISIN as instrument selection criterion.

Cancellation + New Trade Entry
(„Storno Neugeschäft / Durchlieferung")

Fields that may be overwritten

GESCHÄFTS-ART	'K' – Buy („Kauf") 'V' – Sell („Verkauf") If the trade type is modified, then no further modifications may be entered. If a serial WKN has been entered, then the trade type may not be modified.
NOM	Nominal amount of trade
DV	Currency exchange rate, if given and not yet having been fixed
KURS	Price
VALUTA	Value date and flag
KONT	4-digit CBF account number of counterparty
BONI	Bonification rate
WA	Re-imbursement rebate
EM	IPO or subscription trade
FR	Free of brokerage, fees, and commission
PROV	Commission given in per mille of market value
TEXT	Text line
SPESEN	Fees amount
COURT	Brokerage flag and brokerage amount in Euro. The entry of a brokerage amount is only allowed in combination with the „AC" brokerage flag.

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Cancellation plausibility checks

✓

The cancellation of bank direct (OTC) trades is allowed immediately after the trade number has become public, and before the cancellation deadline period ends – i.e. until 03.00 p.m. on the following trading day at present.

Cancellation deadline

The entry of an OTC cancellation should to be done by only one of the two bank counterparties, not by both of them.

Issuer

Broker-mediated trades may not be cancelled by the bank counterparties; this has to be done by the intermediary himself.

Broker mediated trades

Trades having a settlement period of T + 1 (value date = „tomorrow") may only be cancelled during the same day when the original trade was entered.

Fixed value date

Reversal plausibility checks

✓

Trade reversals may only be entered on the exchange trading day immediately following the day when the cancellation period has ended, until the time the entry deadline is reached (i.e. currently until 08:40 p.m.).

Reversal deadline

Trade reversals may not be entered by intermediaries.

Issuer

PÜEV trades plausibility checks

✓

Along with trades stretching across more than one exchange location (i.e. true PÜEV trades), if the cancellation or reversal is to be entered by the party not having entered the original trade, then the field BOERSENPLATZ (exchange location) must be filled with the exchange location code of the original issuer (numeric or mnemonic code), if the trade selection is done using the trade number as selection key.

Issuer

In case one of the participating exchange locations has been set to a local holiday, then the entry will be rejected. At present, however, all holidays are identical for all German exchange locations, i.e. no local holidays exist at the moment.

Holiday

For the remainder, the same rules and plausibility checks as already outlined apply for cancellations resp. trade reversals.

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Processing

ENTER / F3   The entries are checked for plausibility.

After a correcting new entry the original trade is cancelled, and a new trade is generated. This means that, for the original trade, a cancellation contract note and a new contract note are generated. The new contract note contains a new trade number and in addition bears the original trade number in the "URSPR.GNR: …" field.

The corrected new trade having been generated by the new entry contains the contraction date (AS) that had been used for the original trade.

All correct entries will be processed and subsequently be removed from the screen display.

After the processing step having been initiated using the F3 resp. ENTER key has been terminated, the dialog will return to the selection menu screen BxEG; the bottom lines of the screen will then display the processing notes: „Geschäft mit GNR: ... vom DD.MM.YY neu eingestellt" ("New trade with trade number: … and trade date DD.MM.YY inserted") and „Geschäft mit GNR: ... vom DD.MM.YY storniert" ("Original trade with trade number: … and trade date DD.MM.YY cancelled").

In cases where a cancellation had been entered, the brokerage, commission and fees amounts will be re-balanced.

Cancellations

Along with the insertion of a trade reversal, a countering trade having a new trade number is generated. By this means it will be made sure that the original trade is to be annihilated. The original trade date of the trade is kept and is documented using the "AS" (deviating trade date, "Abweichender Schlusstag") flag.

Reversals

If the original trade was broker-mediated, then the brokerage and any price differences will not be re-balanced. In case of direct bank (OTC) trades, the fees, commission and brokerage amounts will be re-balanced.

F4   Processing abortion, return to the function selection BxEG.

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F5	Entering the update mode. Using the update mode, the trade data fields may be overwritten.
F6	Processing abortion, return to the base menu.
F8	Forward scrolling
F11	System logoff
F12	Cancellation / trade reversal processing only, without any additional trade data modification (cf. BxEG ES).

Application notes / special features

The current display will not update any other values that are subject to a re-calculation due to a new entry. For example: The nominal amount has been modified. Those additional fields affected by the change, i.e. market value, brokerage, etc., will not be displayed as updated in this view.

Current display

If the original trade already contained a deviating trade date (AS), then the AS field is to be viewed as a pure display field; it may then not be overwritten.

Deviating trade date

A trade using a serial WKN may only be modified buy the selling party. In this case, the trade type (buy resp. sell) may, however, not be modified.

Serial WKN

Using the field COURT.: … (brokerage), only the additional entries „HC" (half the brokerage), or "FC" (free of any brokerage) – both without any additional amount to be entered –, or the addition of "AC" (deviating brokerage) – in combination with an amount in Euro given – are allowed.

Brokerage

If interest days had been calculated by the system, then these may be found in the field „ZT".

Interest days

If a MIC was entered with the initial entry of the transaction with the abbreviation MI, this will be adopted when a new entry is made for cancellation+new trade entry, but cannot be changed. If the MIC is to be changed or added, the transaction must be canceled with the BxEG ES function and completely re-entered with the BxEG EW / EK function.

MIC Code

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Cross references   ⟷

Cancellation entry („Eingabe Storno")   *BxEG ES*

Cancellation and entry deadlines display („Anzeige der Stornofristen und   *BxIN SY*
Eingabeenden")

Trade confirmation display long version („Anzeige Nachweise Langform")   *BxAG AL*

Trade confirmation display short version („Anzeige Nachweise Kurzform")   *BxAG AK*

Output   ◇

Contract notes	Both bank counterparties are to receive corresponding contract notes as well as cancellation contract notes resp. buy / sell trade reversal contract notes.
BxAG AL	Trade confirmation display long version („**A**nzeige Nachweise **L**angform")
BxAG AK	Trade confirmation display short version („**A**nzeige Nachweise **K**urzform")
Same day cancellations	Same day cancellations will be flagged as such within the online contract notes display screens, as well as within the contract notes print file services (flag „T-STORNO" being used).