

# XETRA<sup>®</sup> CIRCULAR (TRADING)

Recipients:	Trading Participants of Wiener Börse AG
Target Group:	Service Administrators, Contact Persons for Trading, Traders, Compliance
Date:	26.03.2020

**Note** - The information and announcements contained in this circular of Wiener Börse AG serve only information purposes for trading participants.

## ■ CHANGE OF LIQUIDITY BAND IN XETRA<sup>®</sup> T7 AS OF 01.04.2020

The European Securities and Markets Authority (ESMA) made available the results of the annual transparency calculations for equity and equity-like instruments on March 01<sup>st</sup>, 2020. The calculations were based on the data provided to Financial Instruments Transparency System (FITRS) by trading venues and arranged publication arrangements (APAs) in relation to the calendar year 2019. Based on the ADNT figure published by ESMA, Wiener Börse AG performed for every single equity and equity like instrument the determination of the corresponding liquidity band.

The following table shows the liquidity bands predefined by ESMA:

Price ranges	LB1	LB2	LB3	LB4	LB5	LB6
0 ≤ price < 0.1	0,0005	0,0002	0,0001	0,0001	0,0001	0,0001
0.1 ≤ price < 0.2	0,001	0,0005	0,0002	0,0001	0,0001	0,0001
0.2 ≤ price < 0.5	0,002	0,001	0,0005	0,0002	0,0001	0,0001
0.5 ≤ price < 1	0,005	0,002	0,001	0,0005	0,0002	0,0001
1 ≤ price < 2	0,01	0,005	0,002	0,001	0,0005	0,0002
2 ≤ price < 5	0,02	0,01	0,005	0,002	0,001	0,0005
5 ≤ price < 10	0,05	0,02	0,01	0,005	0,002	0,001
10 ≤ price < 20	0,1	0,05	0,02	0,01	0,005	0,002
20 ≤ price < 50	0,2	0,1	0,05	0,02	0,01	0,005
50 ≤ price < 100	0,5	0,2	0,1	0,05	0,02	0,01
100 ≤ price < 200	1	0,5	0,2	0,1	0,05	0,02
200 ≤ price < 500	2	1	0,5	0,2	0,1	0,05
500 ≤ price < 1.000	5	2	1	0,5	0,2	0,1
1.000 ≤ price < 2.000	10	5	2	1	0,5	0,2
2.000 ≤ price < 5.000	20	10	5	2	1	0,5
5.000 ≤ price < 10.000	50	20	10	5	2	1
10.000 ≤ price < 20.000	100	50	20	10	5	2
20.000 ≤ price < 50.000	200	100	50	20	10	5
50.000 ≤	500	200	100	50	20	10

LB 1 = 0 ≤ ∅ daily number of transactions < 10

LB 2 = 10 ≤ ∅ daily number of transactions < 80

LB 3 = 80 ≤ ∅ daily number of transactions < 600

LB 4 = 4 600 ≤ ∅ daily number of transactions < 2000

LB 5 = 2000 ≤ ∅ daily number of transactions < 9000

LB 6 = 9000 ≤ ∅ daily number of transactions

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## ■ ORDER CANCELLATIONS AS OF APRIL 01<sup>ST</sup>, 2020

The new liquidity band will be setup on March 31<sup>st</sup>, 2020, in end-of-day processing of Xetra® T7 Vienna.

- An order deletion in the affected instruments will not occur directly in the end-of-day processing on March 31<sup>st</sup>, 2020.
- Those orders whose limit not compliant with the tick size of the new liquidity bands will be deleted in the **start phase on April 01<sup>st</sup>, 2020**.
- The deletion process is done on single order basis with reason for cancellation "Invalid Limit Price" or "Invalid Stop Limit Price".
- If your systems should still not be connected at this time, you will receive the deletion messages of the affected orders, as soon as you have connected.

Attached you will find a list of all instruments affected by the adjustment.

Please do not hesitate to contact the Xetra® Trading Helpdesk (T +43 1 53165-500 / [trading@wienerbourse.at](mailto:trading@wienerbourse.at)) for any further questions you may have.

Kind regards  
**Wiener Börse AG**  
**Xetra®-Team**

# XETRA® CIRCULAR (TRADING)



ISIN	Name	Market Group	LB until 31.03.2020	LB from 01.04.2020
AT0000969985	AT&S AUSTRIA TECH,&SYSTEMTECH,	ATX	4	3
AT0000A21KS2	IMMOFINANZ AG	ATX	3	4
AT0000644505	LENZING AG	ATX	4	3
AT0000743059	OMV AG	ATX	5	4
AT0000606306	RAIFFEISEN BANK INTERNAT, AG	ATX	5	4
AT0000821103	UNIQA INSURANCE GROUP AG	ATX	4	3

AT00000FACC2	FACC AG	CTP	4	3
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DE000A2G8258	JJ Entertainment SE	DIMC	1	2
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ATSTARTUP300	STARTUP300 AG	DIPA	2	1
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US02156B1035	ALTERYX INC - CLASS A	GMC1	5	6
US09857L1089	BOOKING HOLDINGS INC	GMC1	6	1
US1491231015	CATERPILLAR INC	GMC1	6	2
US22822V1017	CROWN CASTLE INTL CORP	GMC1	1	6
US25754A2015	DOMINOS PIZZA INC	GMC1	5	6
US5324571083	ELI LILLY CO	GMC1	6	2
US5024311095	L3HARRIS TECHNOLOGIES INC	GMC1	6	1
US98262P1012	WW INTERNATIONAL INC	GMC1	6	1
US31620M1062	FIDELITY INC	GMC1	1	6
US35952H6018	FUELCELL ENERGY INC	GMC1	1	6
US4385161066	HONEYWELL INTERNATIONAL INC	GMC1	6	1
US47215P1066	JD.COM INC-ADR	GMC1	3	2
US48138M1053	JUMIA TECHNOLOGIES AG-ADR	GMC1	1	2
US52736R1023	LEVI STRAUSS & CO- CLASS A	GMC1	1	2
GB00B8W67662	LIBERTY GLOBAL PLC-A	GMC1	5	6
US54951L1098	LUCKIN COFFEE INC	GMC1	1	2
US55087P1049	LYFT INC-A	GMC1	6	2
NL0011031208	MYLAN NV	GMC1	1	6
US64110W1027	NETEASE INC-ADR	GMC1	6	1
US6687711084	NORTONLIFELOCK INC	GMC1	6	1
US7181721090	PHILIP MORRIS INTERNATIONAL	GMC1	6	2
US72919P2020	PLUG POWER INC	GMC1	5	6
US7427181091	PROCTER & GAMBLE CO	GMC1	3	2
US7437131094	PROTO LABS INC	GMC1	4	5
US83088V1026	SLACK TECHNOLOGIES INC- CL A	GMC1	3	2
US83417M1045	SOLAREDGE TECHNOLOGIES INC	GMC1	5	6
US9297401088	WABTEC CORP	GMC1	1	6

DE0005545503	1&1 DRILLISCH AG	GMC2	4	5
DE0005408116	AAREAL BANK AG	GMC2	5	4
DE000A1EWWW0	ADIDAS AG	GMC2	6	5
DE000A0DNAY5	BET-AT-HOME,COM AG	GMC2	4	3
DE0005227235	BIOTEST AG VZ	GMC2	3	2
DE0007257503	CECONOMY AG	GMC2	5	4
DE000CBK1001	COMMERZBANK AG	GMC2	6	5
DE0005439004	CONTINENTAL AG	GMC2	6	5
DE0005552004	DEUTSCHE POST AG	GMC2	6	5
DE0005550636	DRAEGERWERK AG VZ	GMC2	4	3
DE0005557508	DT, TELEKOM AG	GMC2	6	5
DE0005565204	DUERR AG	GMC2	5	4
DE000ENAG999	E.ON SE	GMC2	6	5
DE0005773303	FRAPORT AG	GMC2	5	4
DE0005785604	FRESENIUS SE+CO,KGAA	GMC2	6	5
DE0005895403	GRAMMER AG	GMC2	3	2
DE000A0S8488	HHLA AG	GMC2	4	3
DE000A2AADD2	INNOGY SE	GMC2	5	4
DE0005408884	LEONI AG	GMC2	5	4
DE000A1X3W00	MEDIGENE AG	GMC2	4	3
DE0006632003	MORPHOSYS AG	GMC2	4	5

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DE000NWRK013	New Work SE	GMC2	2	3
DE000PAT1AG3	PATRIZIA IMMOBILIEN AG	GMC2	4	3
DE0006916604	PFEIFFER VACUUM AG	GMC2	4	3
DE0006969603	PUMA SE	GMC2	4	5
DE000SHA0159	SCHAEFFLER AG VZ	GMC2	5	4
DE0007235301	SGL CARBON SE	GMC2	4	3
DE000A2GS401	SOFTWARE AG	GMC2	5	4
NL0011375019	STEINHOFF INTERNATIONAL NV	GMC2	5	3
DE000TCAG172	TELE COLUMBUS AG	GMC2	4	3
DE000A12B8Z4	TLG IMMOBILIEN AG	GMC2	3	4
DE000UNSE018	UNIPER SE	GMC2	5	4
DE000A0TGJ55	VARTA AG	GMC2	3	4
DE000A1X3X33	WCM AG	GMC2	2	1
DE0007472060	WIRECARD AG	GMC2	5	6

ES0105046009	AENA SA	GMC3	5	4
NL0011794037	AHOLD DELHAIZE NV	GMC3	6	5
NL0013267909	AKZO NOBEL NV	GMC3	4	5
AT0000A18XM4	AMS AG	GMC3	5	4
ES0113211835	BBVA SA	GMC3	6	5
NL0000852580	BOSKALIS WESTMINSTER NV	GMC3	5	4
BE0974268972	BPOST	GMC3	5	4
FR0000125007	COMPAGNIE DE SAINT GOBAIN SA	GMC3	6	5
IT0005252207	DAVIDE CAMPARI SPA	GMC3	4	5
ES0126775032	DISTRIBUIDORA INTERNACIONAL SA	GMC3	5	4
IT0005211237	ITALGAS SPA	GMC3	5	4
FR0013451333	LA FRANCAISE DES JEUX SA	GMC3	6	5
US55953Q2021	MAGNIT GDR	GMC3	5	4
US5603172082	MAIL, RU	GMC3	4	3
ES0124244E34	MAPFRE SA	GMC3	5	4
ES0152503035	MEDIASET SA	GMC3	5	4
IT0001063210	MEDIASET SPA	GMC3	5	4
IT0005366767	NEXI SPA	GMC3	1	5
JP3672400003	NISSAN MOTOR CO LTD	GMC3	5	6
US71922G2093	PHOSAGRO GDR	GMC3	4	3
NL0013654783	PROSUS NV	GMC3	6	5
US7496552057	ROSAGRO GDR	GMC3	3	2
IT0004712375	SALVATORE FERRAGAMO SPA	GMC3	5	4
US48122U2042	SISTEMA GDR	GMC3	4	3
US8740391003	TAIWAN SEMICONDUCTOR-SP ADR	GMC3	6	2
US8766292051	TATNEFT GDR	GMC3	5	4
IT0003497168	TELECOM ITALIA SPA	GMC3	6	5
ES0178430E18	TELEFONICA SA	GMC3	6	5
NL0013332471	TOMTOM NV	GMC3	3	4
JP3633400001	TOYOTA MOTOR CORP	GMC3	2	1
NL0000388619	Unilever N,V,	GMC3	6	5
IT0004810054	UNIPOL SPA	GMC3	5	4
IT0004827447	UNIPOLSAI SPA	GMC3	5	4
FR0013447729	VERALLIA SAS	GMC3	5	3
US98387E2054	X5 RETAIL GROUP GDR	GMC3	5	4