

- Cetrel S.C.-

## **TAF GUI USER Manual**

This document contains all informations related to the TAF User Interface, integrated to the SOFiE tool.

SOFiE is the solution proposed by CETREL Securities to it's customers, to execute Secured Online File Exchanges.

The user manual is addressed to final users that have to type in the information that has to be transmitted to the CSSF.

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## **Introduction**

Under the Terms of the Market in Financial Instruments Directive of the European Union, the Luxembourg transposition law, the CSSF Circular letters and the Level 3 Guidelines of the CESR, a daily reporting is due throughout the European Union for all transactions in financial instruments executed under defined conditions. The TAF (Transactions en Actifs Financiers) in Luxembourg is due T+1 for all transactions on a regulated market, where either:

- the financial institution was a direct market facing company
- the financial institution was dealing for its own accounts (even OTC deals)
- transactions in investment funds were executed outside the Transfer Agent

The TAF report follows a specific XML format whose taxonomy is defined by the financial market supervisor (CSSF) according to the framework of reportable fields defined by the MiFID Directive, further information may be found on the CSSF web – site , [www.cssf.lu](http://www.cssf.lu) section “Legal Reporting”, sub-section “TAF”.

### **Limitations:**

**The tool allows financial institution to introduce the data required by the TRANSACTION IN FINANCIAL INSTRUMENTS REPORTING (TAF) in a very simple way. It integrates control functionalities to verify that the data will conform to the given syntax requirements.**

## **Contacts**

### **User Help Desk**

Please contact the User Help Desk for any information you need.  
Either for the installation or the use of SOFiE tool.

phone: (+352) 3 55 66 - 424

e-mail: [helpdesk@cetrel-securities.lu](mailto:helpdesk@cetrel-securities.lu)

### **Commercial Department**

Please contact the Commercial Department for any information related to your SOFiE SORT contract.

phone: (+352) 3 55 66 - 349

e-mail: [reporting@cetrel-securities.lu](mailto:reporting@cetrel-securities.lu)

## Subscribe

When subscribing the TAF-GUI package you will also need the TAF-package to send the files to the CSSF. As indicated on the form, send the completed documents to Cetrel Securities.

Package TAF	
<input checked="" type="checkbox"/>	I want to subscribe to the TAF package to exchange data with the CSSF. Annual Basis Fee : EUR 400
<input type="text" value="15"/>	Estimated daily number of TAF transactions reported to CSSF
<input type="text" value="EUR 450"/>	Estimated annual transactional fees based on the pricing matrix
SOFIE TAF Identifier <small>(to complete in case of modification or cancellation only)</small>	<input type="text"/>
Package TAF GUI	
<input checked="" type="checkbox"/>	I want to subscribe to the TAF GUI package for manual input of TAF data Annual Basis Fee : EUR 1.600
SOFIE TAF GUI Identifier <small>(to complete in case of modification or cancellation only)</small>	<input type="text"/>

You will soon receive the confirmation that your contract has been registered at Cetrel Securities.

You will get your envelope containing your User-Id and Password.

Refer to the detailed instructions in the User Manual of SOFiE tool for the detail of the installation and configuration procedure.

## **Installation**

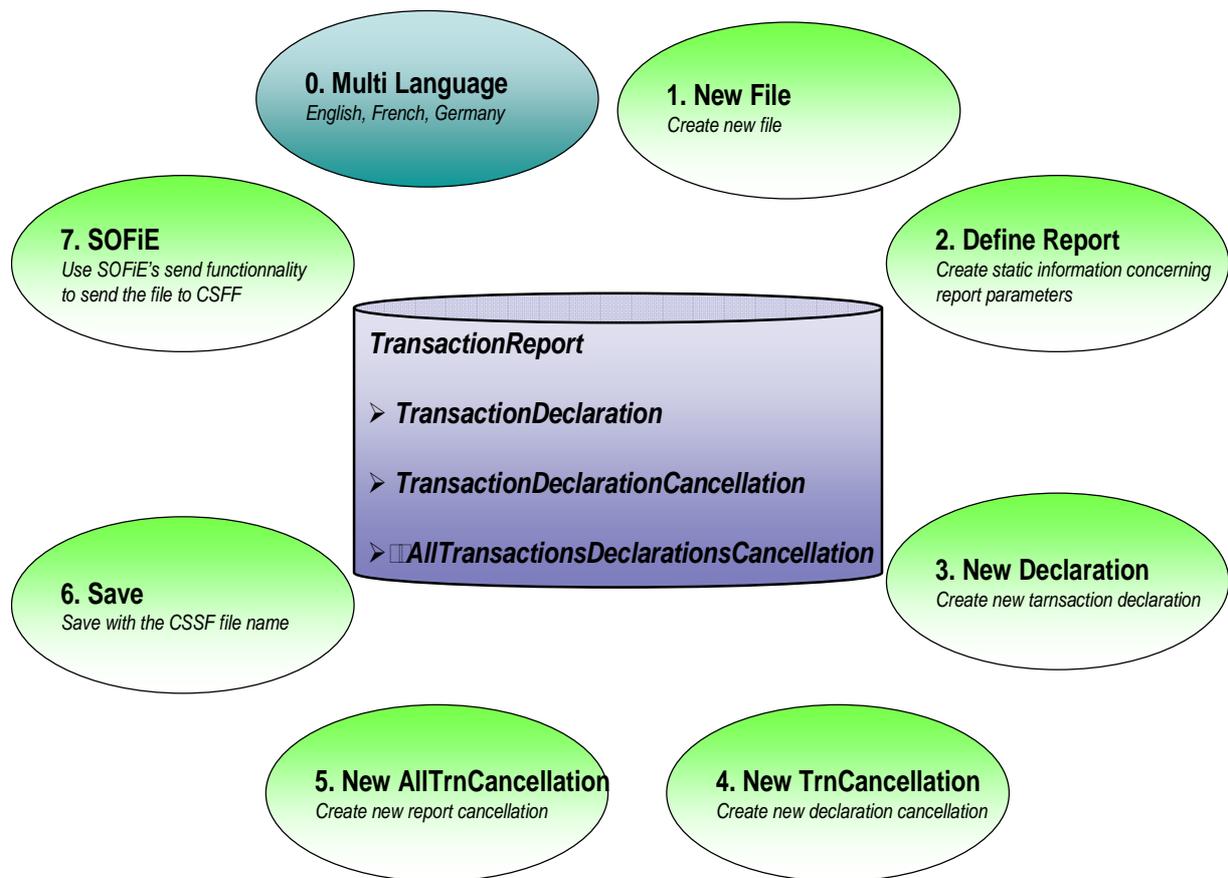
The installation of the TAF - GUI functionality does not require any special action from your side.

When installing the SOFiE tool, refer to the SOFiE User manual on [www.cetrel.lu](http://www.cetrel.lu) or [www.cetrel-securities.lu](http://www.cetrel-securities.lu), you will already have installed the complete software.

Only when your contract has been registered at CETREL Securities., your SOFiE installation will give you access to the User Interface of the TAF – GUI package.

## Quick guide

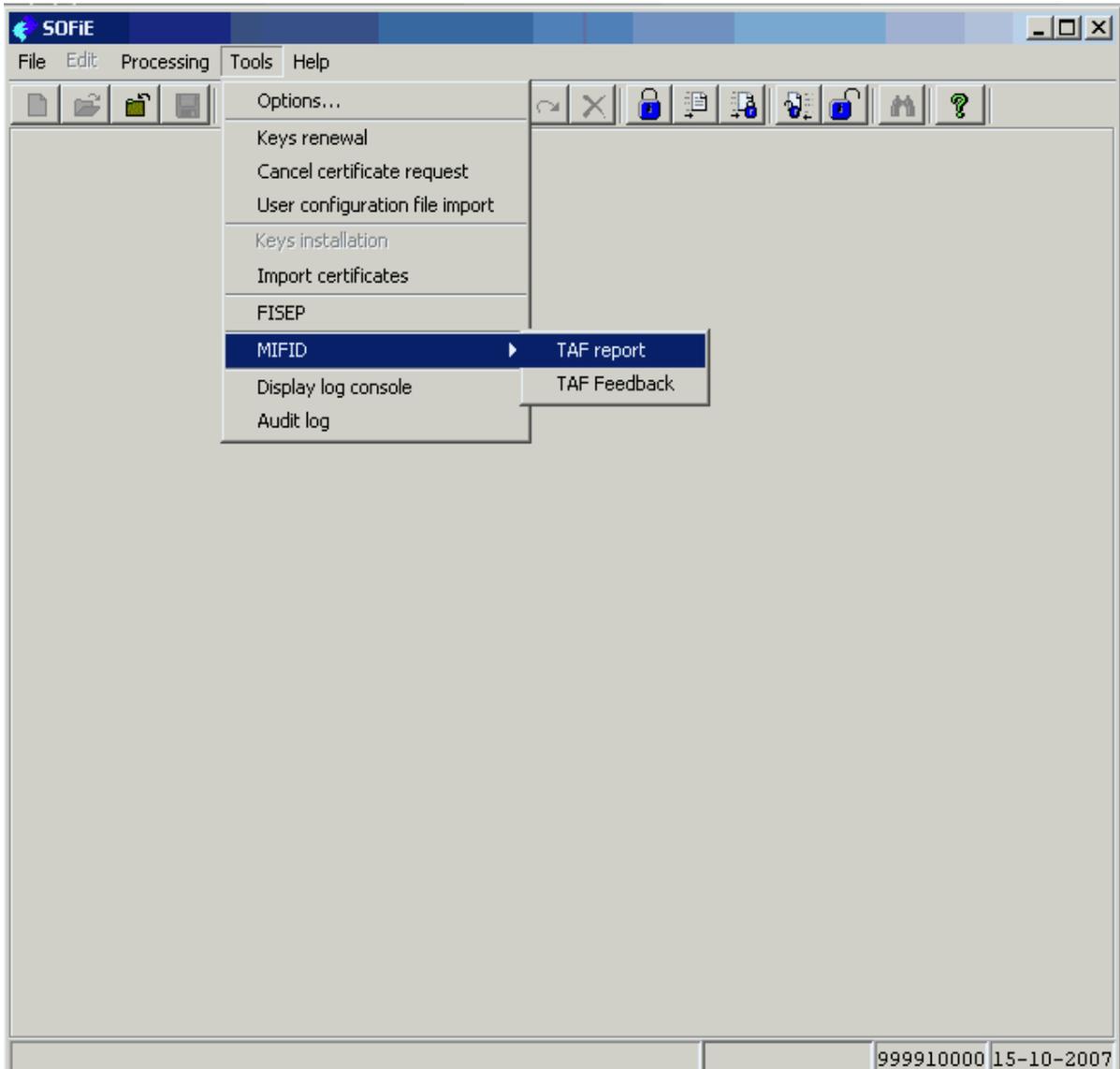
The different steps to create your information TAF file for the CSSF.



# User Guide

## Main menu TAF report

When accessing to the TAF GUI report functionality (element of the Option menu in SOFiE),



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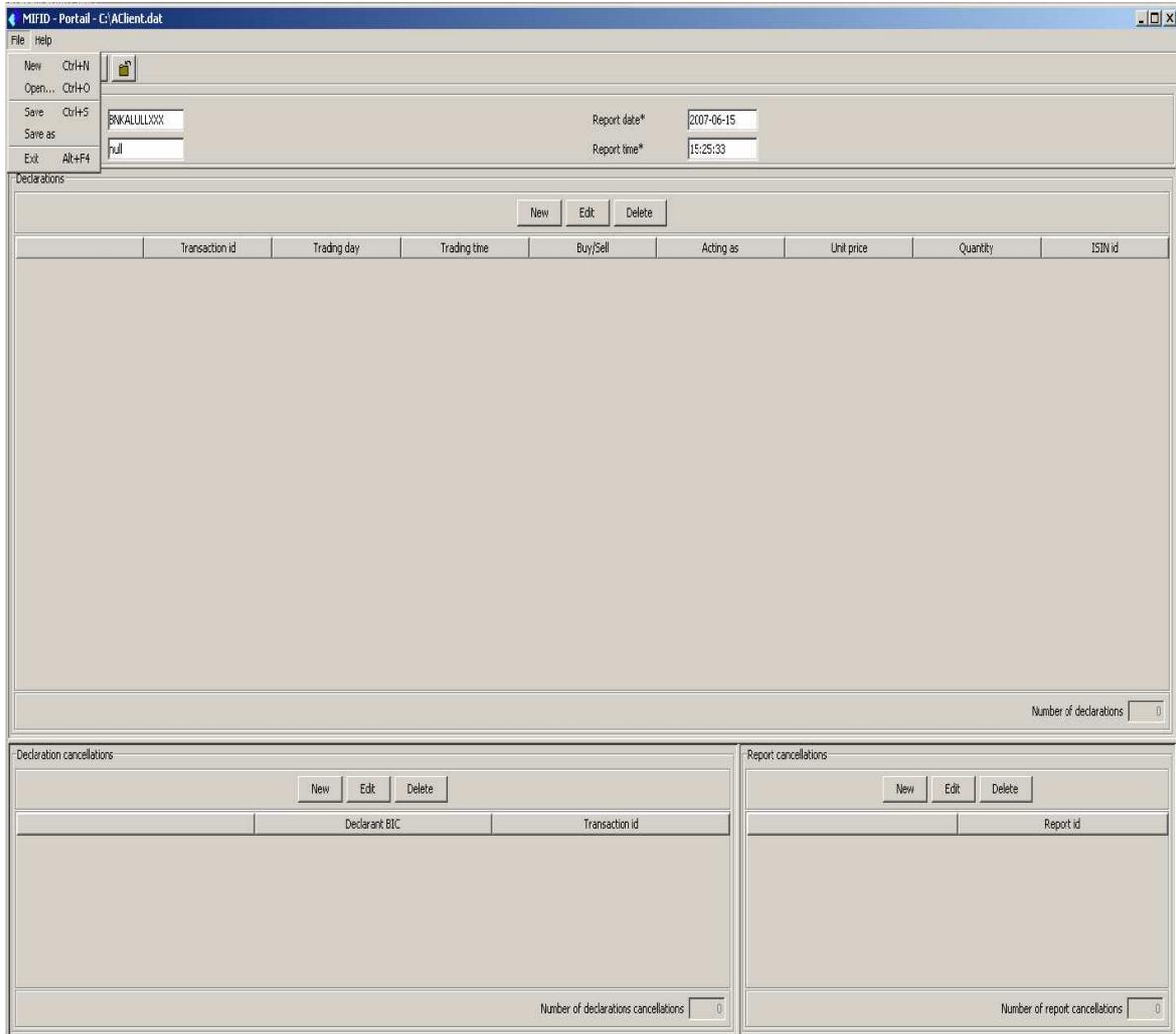
The following main menu for this function becomes accessible.

The screenshot displays the MIFID-Portal application window. The title bar shows the file path: "MIFID - Portal - C:\TEMP\ECLIPSE\workspace1\MIFID\mifid\_gui\test\data\TAFREP\_BNKALULLYYY\_2007-09-31\_000000.xml". The interface includes a menu bar with "File" and "Help", and a toolbar with icons for file operations. The "Report parameters" section contains input fields for "Reporter BIC\*" (BNKALULLYYY), "Report date\*" (2007-09-30), "Report sequence\*" (000001), and "Report time\*" (12:00:00). Below this is a "Declarations" section with "New", "Edit", and "Delete" buttons and a table with columns: Transaction id, Trading day, Trading time, Buy/Sell, Acting as, Unit price, Quantity, and ISIN id. The table is currently empty. At the bottom right of this section is a "Number of declarations" counter set to 0. The bottom of the window is divided into two panels: "Declaration cancellations" and "Report cancellations". The "Declaration cancellations" panel has "New", "Edit", and "Delete" buttons and a table with columns "Declarant BIC" and "Transaction id". The "Report cancellations" panel has "New", "Edit", and "Delete" buttons and a table with a "Report id" column. Both cancellation panels have counters at the bottom: "Number of declarations cancellations" (0) and "Number of report cancellations" (0).

Use the different options available in the file menu to manage your data input.

**Notice:** Remember that a given data file is attached to a unique Report BIC.

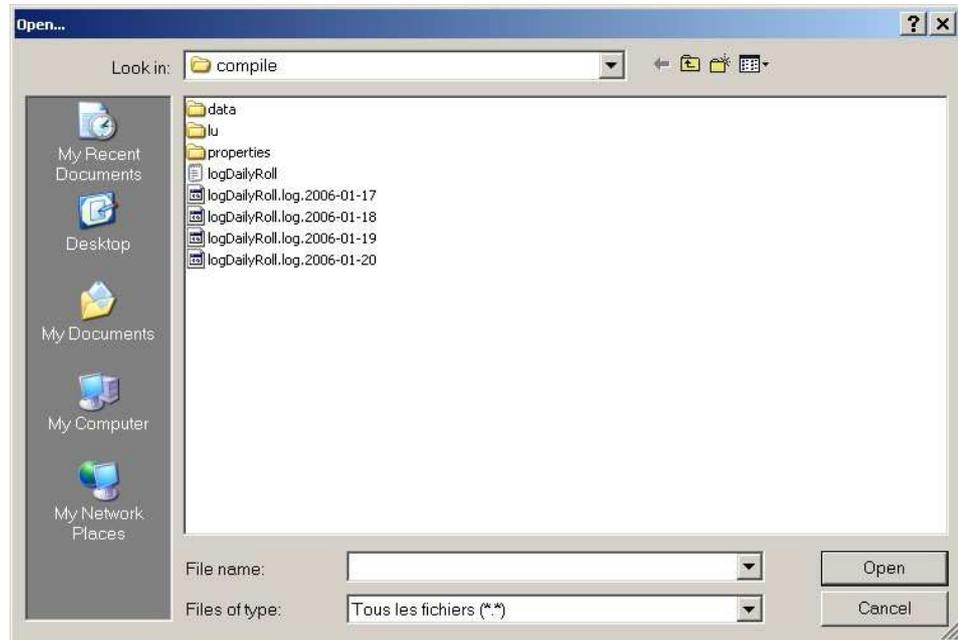
## The File menu



**New:** Create a new file.

**Open:** Open a TAF File which respects the CSSF format

Select the desired file using the window



When opening the selected file, SOFiE verifies if the file is already in use.

If this is the case, you will get the following information.



- If another user is working on the file, it is highly recommended not doing any modification and saving the file. Just close without saving.
- This warning message may also occur if you did not correctly close SOFiE the last time you have been working on your file. In this case you have the last version available and can continue working.

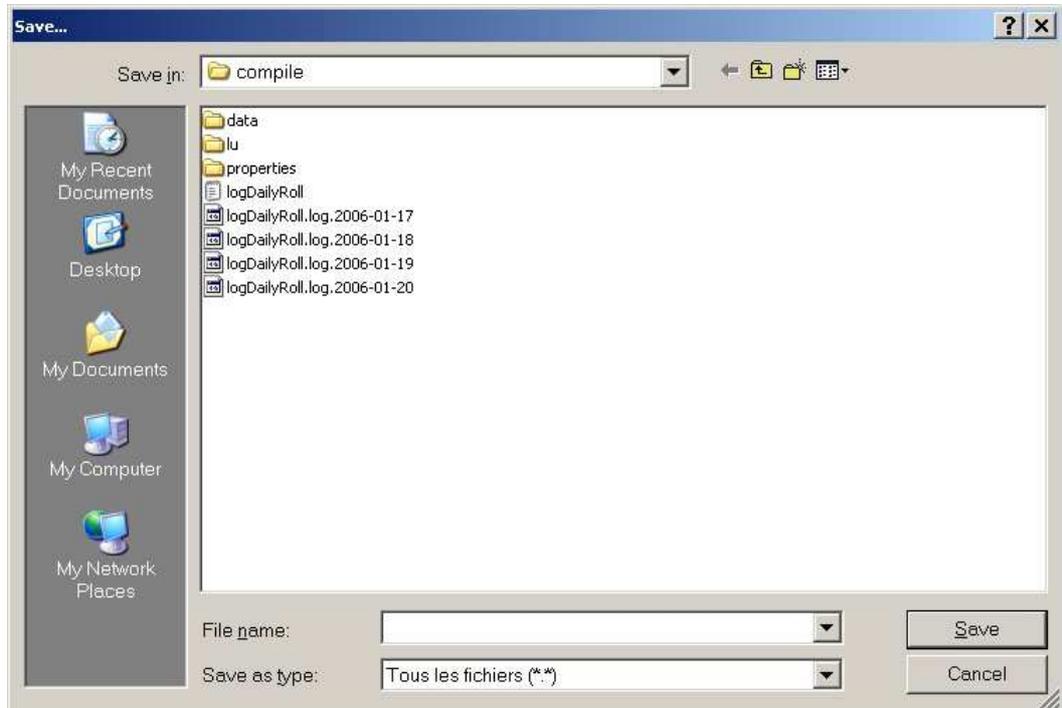
**Notice:** You can open any TAF file which respects CSSF format

**Save :** Save your file with the CSSF naming convention.

**!!! Only when you did execute the save instruction, your data has been stored on your computer and you can access it after the closing of the program!!!**

**Notice:** SOFiE tool verifies the syntax of your file when saving. If any error is detected you are informed.

**Save as:** Save your file with your own name



Your file is saved in TAF format.

**This file is not sent to the CSSF.**  
**Remember the file name and the location where you have been saving the file.**

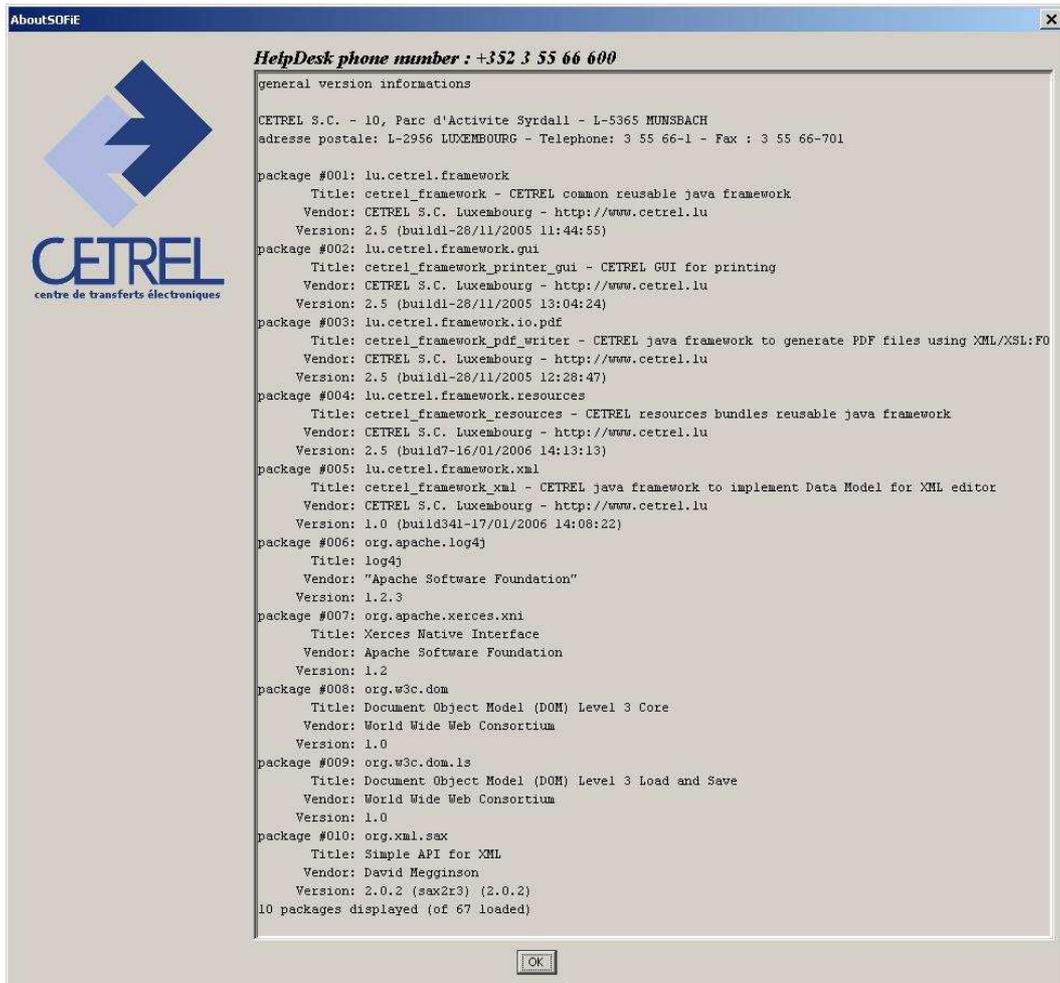
**Notice:** SOFiE verifies the syntax of your file when saving. If any error is detected you are informed.

**Exit:** Leave the program without saving.

## The HELP menu

**Help:** Gives you access to all the explanations about using the MiFID User Interface.

**About:** Gives you the detailed information about the modules installed. This information might be necessary when you contact the User Help Desk of CETREL S.C.



## The shortcuts

The shortcuts allow to access directly to the functions available on the Main menu.

-  Create a new file
-  Open an existing file
-  Save a file
-  Access the help
-  Leave the program and close the file **without saving**

## **Report parameters**

As already mentioned, **one file** is containing all the declarations for **one report declarant** (as required by CSSF).

The first step is to define all the information related to report parameters.

On the main screen, you can directly access to the definition of report parameters.

Report parameters			
Reporter BIC*	<input type="text" value="BNKALLULLYY"/>	Report date*	<input type="text" value="2007-09-30"/>
Report sequence*	<input type="text" value="000001"/>	Report time*	<input type="text" value="12:00:00"/>

**Reporter BIC:** The GUI keeps in memory the BIC value of your previous file

**Report Date:** Local date of your PC

**Report sequence:** sequence number form your previous TAF file saved by GUI + 1

**Report Time:** Local time of your PC

**Notice:** you may change these values manually.

## Transaction Declaration

Use this part of the User Interface

Declarations

	Transaction id	Trading day	Trading time	Buy/Sell	Acting as	Unit price	Quantity	ISIN id
<input type="checkbox"/>	0000000000000001	2007-09-30	08:00:00	B	P	10.0	4.0	LU0050STOCK1
<input type="checkbox"/>	0000000000000001	2007-09-30	08:00:00	S	A	10.0	4.0	
<input type="checkbox"/>	0000000000000001	2007-09-30	08:00:00	B	A	10.0	4.0	LU0050STOCK1

Number of declarations

to:

- Declare a new transaction
- Edit or change a transaction declaration
- Delete a transaction declaration

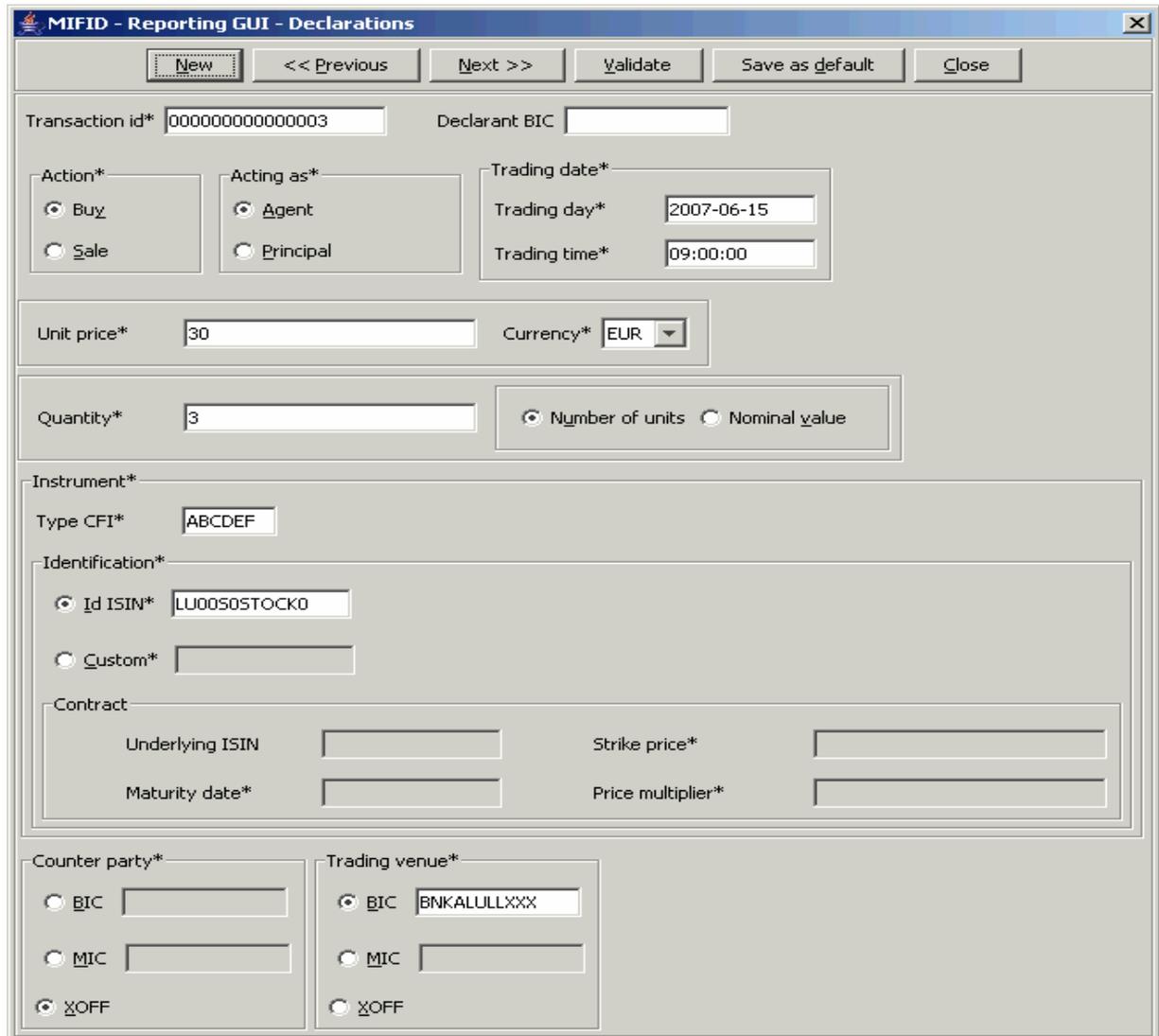
The counters on this part of the Interface indicate:

- number of transactions already declared

## Declaring a new transaction

Use the  button on

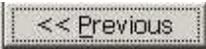
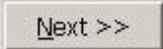
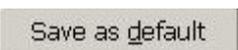
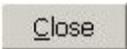
to define a new transaction, by accessing the data capture interface



The screenshot shows a software window titled "MIFID - Reporting GUI - Declarations". The window contains a form with the following fields and controls:

- Buttons: New, << Previous, Next >>, Validate, Save as default, Close.
- Transaction id\*: 000000000000003
- Declarant BIC: [Empty]
- Action\*:  Buy,  Sale
- Acting as\*:  Agent,  Principal
- Trading date\*: [Empty]
- Trading day\*: 2007-06-15
- Trading time\*: 09:00:00
- Unit price\*: 30
- Currency\*: EUR
- Quantity\*: 3
- Number of units:  (selected),  Nominal value
- Instrument\*:
  - Type CFI\*: ABCDEF
  - Identification\*:
    - Id ISIN\*: LU00505TOCK0
    - Custom\*: [Empty]
  - Contract:
    - Underlying ISIN: [Empty]
    - Strike price\*: [Empty]
    - Maturity date\*: [Empty]
    - Price multiplier\*: [Empty]
- Counter party\*:
  - BIC: [Empty]
  - MIC: [Empty]
  - OFF
- Trading venue\*:
  - BIC: BNKALULLXXX
  - MIC: [Empty]
  - OFF

Use the:

	to declare a new transaction
	to select the previous transaction
	to select the next defined transaction
	to verify the data (based on the CSSF Electronic Reporting Instruction) of the transaction and register the data
	to save the data of the transaction in memory and have it attached automatically for the next new transaction you declare
	to terminate without registering the data

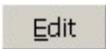
The rules for completing the data have been defined by the CSSF Electronic Reporting Instruction. For details please refer to their instructions.

A counter indicates the number of already declared transactions.

## Editing a transaction

The list contains all transaction declarations you have already given.

Select a transaction declaration.

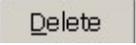
Use the  button to get access to the detailed information.

Declarations								
  								
	Transaction id	Trading day	Trading time	Buy/Sell	Acting as	Unit price	Quantity	ISIN id
<input type="checkbox"/>	000002614876218	2007-06-15	09:00:00	B	P	150.00	100.00	LU0050STOCK0
<input type="checkbox"/>	000002614876219	2007-06-15	09:10:00	S	P	150.00	100.00	LU0050STOCK0
Number of declarations <input type="text" value="2"/>								

You get access to the same input screen as for the transaction creation.

**Sort** the list by clicking on a column header.

## Deleting a transaction

Selecting the transactions and using the  button,

Declarations								
<input type="button" value="New"/> <input type="button" value="Edit"/> <input type="button" value="Delete"/>								
	Transaction id	Trading day	Trading time	Buy/Sell	Acting as	Unit price	Quantity	ISIN id
<input type="checkbox"/>	000002614876218	2007-06-15	09:00:00	B	P	150.00	100.00	LU0090500000
<input type="checkbox"/>	000002614876219	2007-06-15	09:10:00	S	P	150.00	100.00	LU0090500000

Number of declarations

will delete the transaction (the final deletion will be done when saving).

**Sort** the list by clicking a column header

## Transaction Cancellation

Use this part of the User Interface

	Declarant BIC	Transaction id
<input type="checkbox"/>	0123456789A	123456789012345
<input type="checkbox"/>	0123456789B	000456789012345

Number of declarations cancellations

to:

- declare/change transaction declaration cancellation in a template
- define a transaction cancellation
- delete a transaction cancellation

The counters on this part of the Interface indicate:

- number of transaction cancellations already declared

### Declaring a new transaction cancellation

Use the  button

to define a new transaction cancellation, by accessing the data capture interface

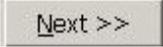
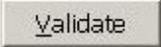
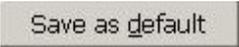
MIFID - Reporting GUI - Declaration cancellations

<< Previous Next >> Validate Save as default Close

Transaction id\*

Declarant BIC

Use the:

-  to declare a new transaction cancellation
-  to select the previous transaction cancellation
-  to select the next defined transaction cancellation
-  to verify the data of the declared transaction cancellation and register the data
-  to save the data of the transaction cancellation in memory and have it attached automatically for the next new residual transaction cancellation you declare
-  to terminate without registering the data

The rules for completing the data have been defined by the CSSF. For details please refer to their instructions.

A counter indicates the number of transaction cancellations already given.

## Editing a new transaction cancellation

The list contains all transaction cancellations you have already given.

Select transaction cancellation.

Use the  button to get access to the detailed information.

Declaration cancellations		
	Declarant BIC	Transaction id
<input type="checkbox"/>	0123456789A	123456789012345
<input type="checkbox"/>	0123456789B	000456789012345

Number of declarations cancellations

You get access to the same screen as for creation.

**Sort** the list by clicking on a column header.

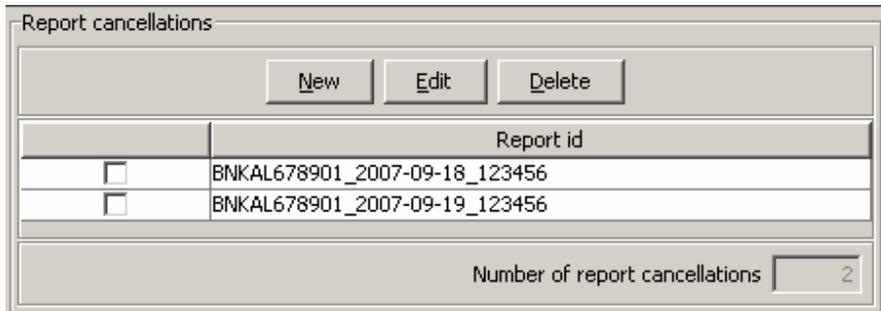
## Deleting a new transaction cancellation

Select the transaction and use the **Delete** button

Declaration cancellations		
<input type="button" value="New"/> <input type="button" value="Edit"/> <input type="button" value="Delete"/>		
	Declarant BIC	Transaction id
<input type="checkbox"/>	0123456789A	123456789012345
<input type="checkbox"/>	0123456789B	000456789012345
		Number of declarations cancellations <input type="text" value="2"/>

## Report Cancellation

Use this part of the User Interface



The screenshot shows a window titled "Report cancellations". At the top, there are three buttons: "New", "Edit", and "Delete". Below these is a table with the following structure:

	Report id
<input type="checkbox"/>	BNKAL678901_2007-09-18_123456
<input type="checkbox"/>	BNKAL678901_2007-09-19_123456

At the bottom of the window, there is a label "Number of report cancellations" followed by a text box containing the number "2".

to:

- declare/change report cancellation in a template
- define a report cancellation
- delete a report cancellation

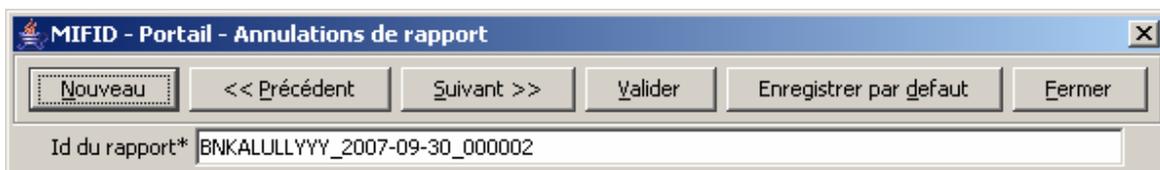
The counters on this part of the Interface indicate:

- number of report cancellations already declared

### Declaring a new report cancellation

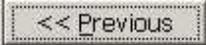
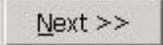
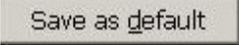
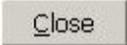
Use the  button

To define a new report cancellation, by accessing the data capture interface



The screenshot shows a window titled "MIFID - Portail - Annulations de rapport". At the top, there are several buttons: "Nouveau", "<< Précédent", "Suivant >>", "Valider", "Enregistrer par défaut", and "Fermer". Below these buttons is a text box labeled "Id du rapport\*" containing the value "BNKALULLYY\_2007-09-30\_000002".

Use the:

	to declare a new report cancellation
	to select the previous report cancellation
	to select the next defined report cancellation
	to verify the data of the declared report and register the data
	to save the data of report in memory and have it attached automatically for the next new report cancellation you declare
	to terminate without registering the data

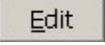
The rules for completing the data have been defined by the CSSF. For details, please refer to their instructions.

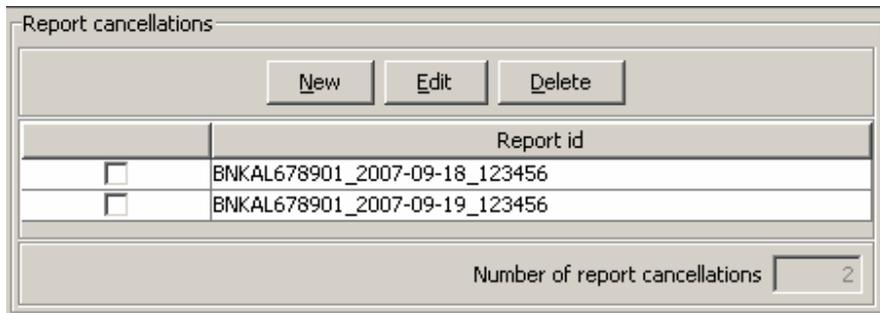
A counter indicates the number of report cancellations already given.

## Editing a report cancellation

The list contains all report cancellations you have already given.

Select report cancellation, by

Using the  button to get access to the detailed information.



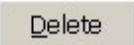
Report cancellations	
New Edit Delete	
	Report id
<input type="checkbox"/>	BNKAL678901_2007-09-18_123456
<input type="checkbox"/>	BNKAL678901_2007-09-19_123456

Number of report cancellations

You get access to the same screen as for creation.

**Sort** the list by clicking on a column header.

## Deleting a report cancellation

Select the report cancellation and use the  button

Report cancellations

	Report id
<input type="checkbox"/>	BNKAL678901_2007-09-18_123456
<input type="checkbox"/>	BNKAL678901_2007-09-19_123456

Number of report cancellations

This will delete the report cancellation (the final deletion will be done when saving).

**Sort** the list by clicking on a column header

## File Structure output

```
<?xml version="1.0"?>
<!--Created by MIFID editor version 1.0--><TransactionReport CreationDate="2007-06-15"
CreationLocalTime="15:25:33" ReportIdentification="null_null_null"
ReporterIdentificationBIC="BNKALULLXXX" Version="1.1" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:schemaLocation="http://www.cssf.lu/ns/taf/2007-08-31 http://www.cssf.lu/ns/taf/2007-08-
31/TAFDeclarations-v1.1.xsd">
<TransactionDeclaration TransactionIdentification="000002614876220">
    <TradingDay>2007-06-15</TradingDay>
    <TradingLocalTime>09:00:00</TradingLocalTime>
    <BuySellIndicator>B</BuySellIndicator>
    <TradingCapacity>A</TradingCapacity>
    <Instrument>
        <InstrumentTypeCFI>ES</InstrumentTypeCFI>

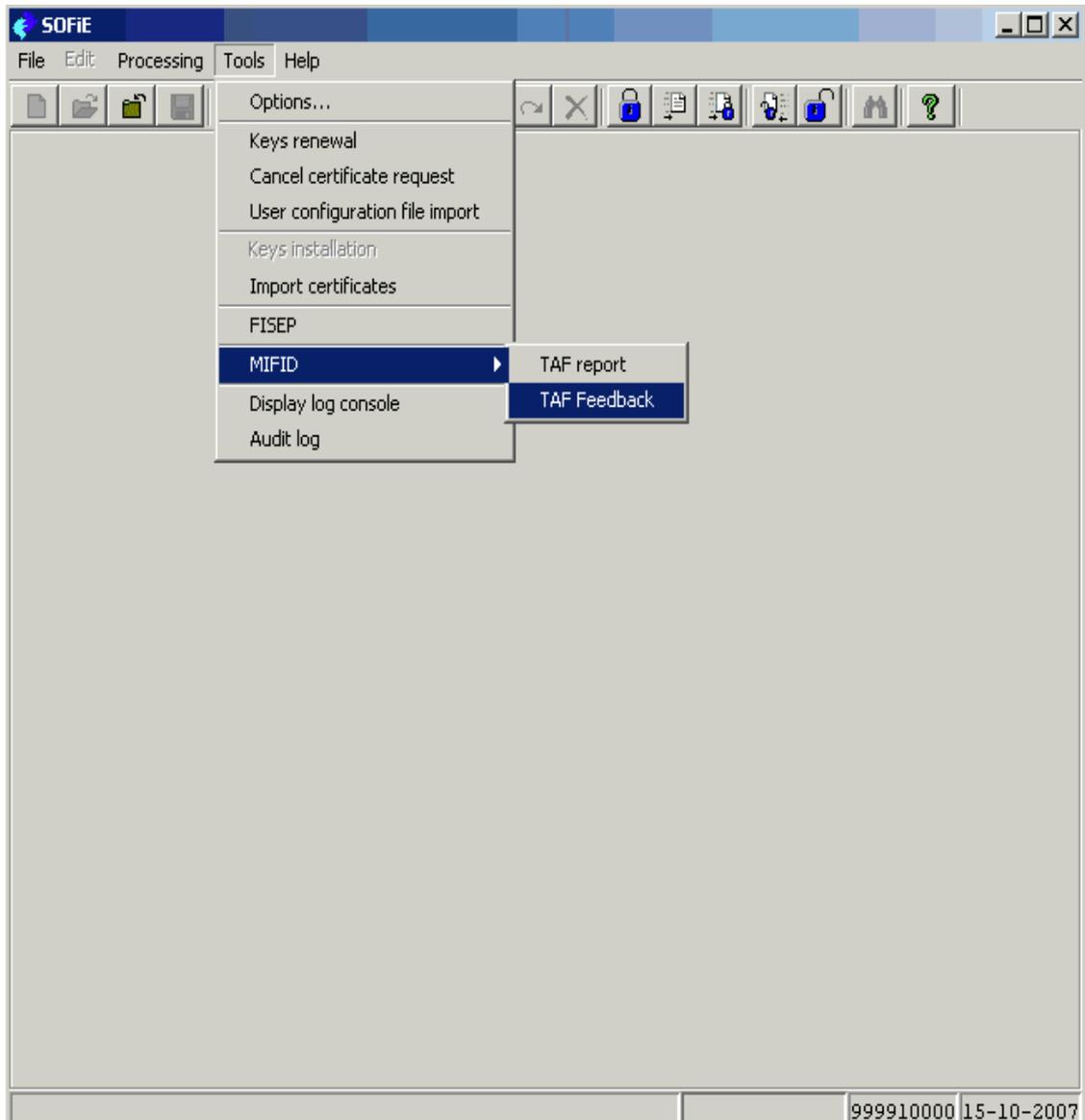
<InstrumentIdentificationISIN>LU00S0STOCK0</InstrumentIdentificationISIN>

    </Instrument>
    <UnitPrice Notation="EUR">150.00</UnitPrice>
    <Quantity Notation="U">100.00</Quantity>
    <CounterPartyCustomer/>
    <TradingVenueXOFF/>
</TransactionDeclaration>
<TransactionDeclaration TransactionIdentification="000002614876219">
    <TradingDay>2007-06-15</TradingDay>
    <TradingLocalTime>09:10:00</TradingLocalTime>
    <BuySellIndicator>S</BuySellIndicator>
    <TradingCapacity>P</TradingCapacity>
    <Instrument>
        <InstrumentTypeCFI>ES</InstrumentTypeCFI>

<InstrumentIdentificationISIN>LU00S0STOCK0</InstrumentIdentificationISIN>
    </Instrument>
    <UnitPrice Notation="EUR">150.00</UnitPrice>
    <Quantity Notation="U">100.00</Quantity>
    <CounterPartyCustomer/>
    <TradingVenueXOFF/>
</TransactionDeclaration>
<TransactionDeclarationCancellation DeclarantIdentificationBIC="0123456789A"
TransactionIdentification="123456789012345" />
    <TransactionDeclarationCancellation DeclarantIdentificationBIC="0123456789B"
TransactionIdentification="000456789012345"/>
    <TransactionDeclarationCancellation DeclarantIdentificationBIC="0123456789A"
TransactionIdentification="123456789012345"/>
    <AllTransactionsDeclarationCancellation ReportIdentification="BNKAL678901_2007-09-
18_123456">
    <AllTransactionsDeclarationCancellation ReportIdentification="BNKAL678901_2007-09-
19_123456"/>
    <AllTransactionsDeclarationCancellation ReportIdentification="12345678901_2007-09-
18_123456"/>
</TransactionReport>
```

## Main menu TAF feedback

When accessing the TAF GUI feedback functionality (element of the Option menu in SOFiE),



the following main menu for this function becomes accessible.

The screenshot displays the 'MIFID - Portail' application window. It features a menu bar with 'File' and 'Help', and a toolbar with icons for file operations and help. The main interface is divided into three sections:

- Report parameters:** Contains three input fields: 'Reporter BIC\*' with the value '12345678901', 'Report date\*' with the value '2007-09-07', and 'Report time\*' with the value '10:00:00'.
- Report message:** A table with columns 'Severity', 'Code', and 'Message'. The table is currently empty. Below the table is a 'Status' input field.
- Declaration Feedback:** Contains three buttons: 'New', 'Edit', and 'Delete'. Below these buttons is a table with columns 'Transaction id', 'Declarant BIC', and 'Status'. The table is currently empty. At the bottom right of this section is a 'Number of declarations' input field.

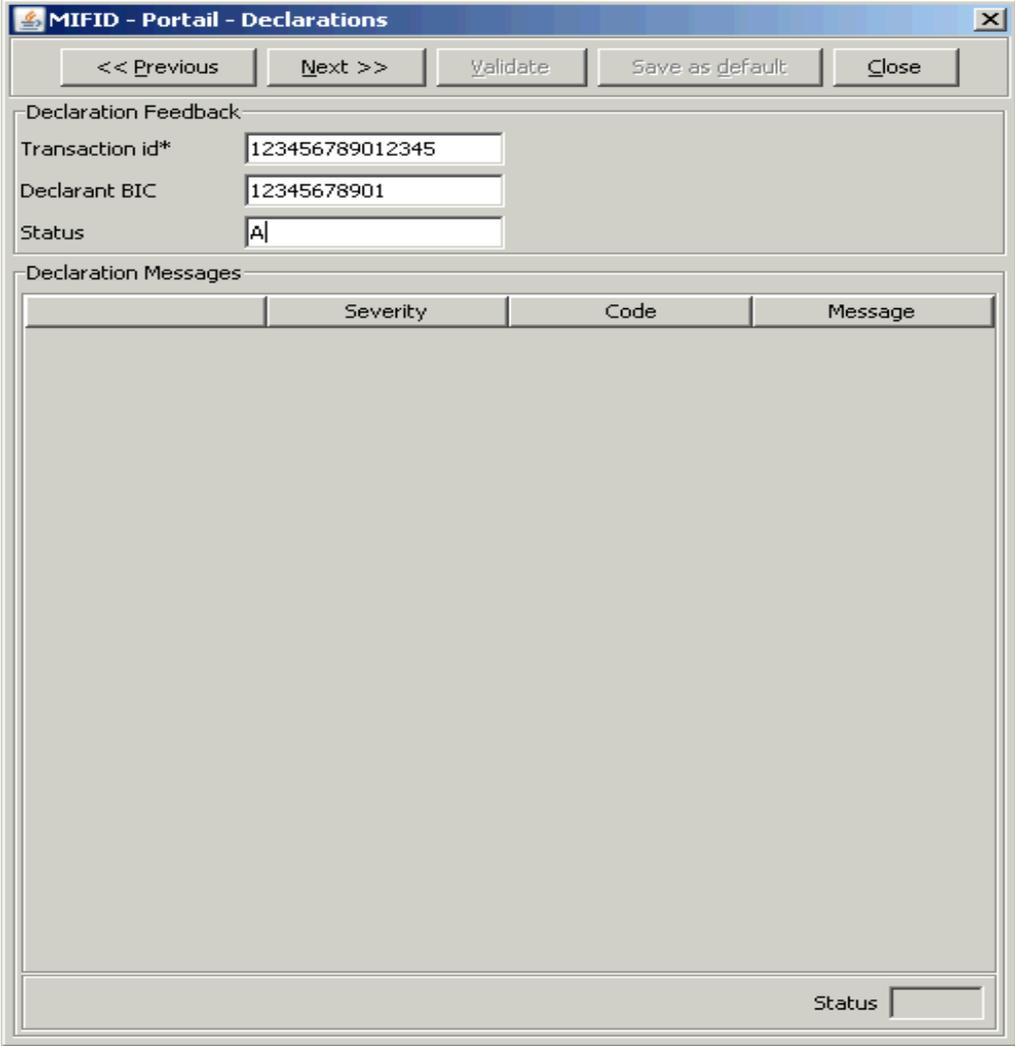
## CSSF – TAF Feedback Message

### Editing a feedback message

The list contains all feedback messages you have received from the CSSF.

Select feedback message and

use the  button to get access to the detailed information



The screenshot shows a web application window titled "MIFID - Portail - Declarations". At the top, there are navigation buttons: "<< Previous", "Next >>", "Validate", "Save as default", and "Close". Below these is a section titled "Declaration Feedback" with three input fields: "Transaction id\*" containing "123456789012345", "Declarant BIC" containing "12345678901", and "Status" containing "A". Below this is a section titled "Declaration Messages" which is a table with columns "Severity", "Code", and "Message". The table is currently empty. At the bottom right of the window, there is a "Status" label and an empty input field.