



Regulatory reporting

User Manual - TAF MiFID v1.2 Interface via www.bourse.lu

Version 1.4

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1 “TAF GUI” or “TAF MiFID interface”

The Luxembourg Stock Exchange makes available to entities a web-based interface to input TAF reporting (Transactions in Financial Instruments reporting) under MiFID norms via its website portal at www.bourse.lu.

Input is carried out via 3 PDF forms covering all CSSF instructions ([Recueil d'instructions TAF - Electronic Reporting Instructions \(version 1.2 April 2008\)](#)):

- Transaction declaration: This form allows users to complete and send the TAF MiFID transaction report to the CSSF. Users may provide information on several transactions. In addition, an xml file that conforms to CSSF specifications (CSSF circular 07/306 and 08/365) may be imported to fill in the form directly.
- Transaction cancellation: This form allows users to complete and send to the CSSF a request to cancel one or several transactions of a previously submitted TAF MiFID report.
- Report cancellation: This form allows users to complete and send to the CSSF a request to cancel one or several previously submitted TAF MiFID reports. All transactions in the report(s) will be cancelled.

On the other hand, the CSSF send back a feedback file to the entities. The Luxembourg Stock Exchange makes available these feedback files to the entities from its www.e-file.lu site.

2 Accessing the portal

Users should have a login/password to access to this functionality via www.bourse.lu.

For more details, please contact our Client Relationship Management:

Client Relationship Management

Tel.: (+352) 47 79 36 529

Fax : (+352) 26 26 51 269

info@bourse.lu

If you already have a login name, please launch your navigator (Internet Explorer, Firefox, ...), go to www.bourse.lu and point to 'SIGN UP | LOGIN' :

Bourse de Luxembourg

LISTING MARKET OAM PRODUCTS AND SERVICES ABOUT US

SEARCH SIGN UP | LOGIN EN

Gateway to international securities

Aperam ne: 12.175 EUR -3.7169 % ArcelorMittal ne: 11.16 EUR -1.1952 % BIP pe: 51.7 EUR +0.5837 %

Listing	Code	Name	Type
02/10/2012	BE6242530952	ORES 4% 12-21	Bond
02/10/2012	FR0011332196	Bouygues 3,625% 12-23	Bond
03/10/2012	XS0825389413	KBCIntFI 4,25% 12-17	Bond
03/10/2012	XS0825389330	KBCIntFI 7,5% 12-14	Bond
04/10/2012	XS0820547742	OrcPropG 12-18 s	Bond
02/10/2012	XS0774429103	BNPParAr 12/14	Bond
01/10/2012	XS0835886598	PetGIFin 3,25% 12-19 01/10	Bond

Quick Search: Security [v] ISIN / trading / name SEARCH

Documents: all CSSF-approved documents are available free of charge via the issuer search. The LuxSE provides limited free access (2 downloads per month) to all other documents. Additional downloads are subject to a fee.

Issuer Notices and Official Notices: View the last ten days' issuer notices; from periodic information such as financial reports to ongoing information such as news releases.

Listing on the LuxSE: With issuers from more than 100 countries, we provide a listing service that meets the needs of international capital markets.

Welcome to our new website

Fill in your login/user name and password in the window that appears, and click on 'LOGIN' :

Login

[Forgot your password?](#)

LOGIN

Create a new account

Once you are connected, you can access the TAF reporting by pointing 'PRODUCTS AND SERVICES' then clicking 'E-FILE & REGULATORY REPORTING' in the menu :

The screenshot shows the Bourse de Luxembourg website interface. The top navigation bar includes 'LISTING', 'MARKET', 'OAM', 'PRODUCTS AND SERVICES' (highlighted), and 'ABOUT US'. A search bar and 'EN' link are also present. The 'Products and Services' dropdown menu is open, showing options like 'MARKET DATA SERVICES', 'E-FILE.LU AND REGULATORY REPORTING' (highlighted with a red arrow), 'STOPS ON SECURITIES', 'CORPORATE GOVERNANCE', and 'MY BOURSE'. To the right, a 'Create your own user account' box contains a 'REGISTER NOW' button, also indicated by a red arrow. Below the menu, a table of market data is visible, and a 'LuxX index' chart is shown on the right.

Date	ISIN	Instrument	Type
02/10/2012	BE6242530952	ORES 4% 12-21	Bond
02/10/2012	FR0011332196	Bouygues 3,625% 12-23	Bond
03/10/2012	XS0825389413	KBCIntFi 4,25% 12-17	Bond
03/10/2012	XS0825389330	KBCIntFi 7,5% 12-14	Bond
04/10/2012	XS0820547742	OroPropG 12-18 s	Bond
02/10/2012	XS0774429103	BNPParAr 12/14	Bond

LuxX index
-0.75 % 1.67 % -0.31 %
1195.7605
01/10/2012 10:29:33
Zoom: 1m 6m 1y Max

The following page appears, choose 'TAF-MiFID', in the left menu:

The screenshot shows the Bourse de Luxembourg website. The main header includes the logo and navigation links: LISTING, MARKET, OAM, PRODUCTS AND SERVICES, and ABOUT US. A search bar is located on the right. Below the header, a red banner reads 'E-file.lu and Regulatory Reporting'. The left sidebar menu is expanded, showing options: Market Data Services, E-file.lu and Regulatory Reporting (selected), About e-file.lu, Reporting Types, TAF- MiFID (highlighted with a red arrow), Stops on Securities, Corporate Governance, and My Bourse. The main content area features the title 'E-file.lu and Regulatory Reporting' and a paragraph: 'Through its dedicated electronic platform, e-file.lu, the Luxembourg Stock Exchange is able to provide an ideal solution for filing entities for all the new reporting requirements'. The right sidebar contains a search bar, the e-file.lu logo, contact information for Client Relationship Management (CRM) and Technical support (SDI), and external links.

There, you can choose your report:

The screenshot shows the 'TAF MiFID' page on the E-file.lu website. The left sidebar menu is expanded, showing options: Market Data Services, Corporate Governance, E-file.lu & Regulatory Reporting (selected), About e-file.lu, Reporting Types, TAF- MiFID (selected), Stops on Securities, and My Space. The main content area features the title 'TAF MiFID' and a paragraph: 'TAF MIFID - Transactions in Financial Instruments'. Below this, there are three sections, each with a description and a 'Form...' link: 1. 'All transaction declaration cancellation (TAF MiFID)' with a description and a 'Form...' link. 2. 'Transaction declaration (TAF MiFID)' with a description and a 'Form...' link. 3. 'Transaction declaration cancellation (TAF MiFID)' with a description and a 'Form...' link. Red arrows point to each of these 'Form...' links. The right sidebar contains a search bar, the e-file.lu logo, and external links.

3 TAF MiFID declaration

3.1 Opening the TAF MiFID declaration form

From the choice page, click on the 'Form...' link corresponding to the desired '**Transaction declaration (TAF MiFID)**' function.

3.2 Filling in the form

This form is composed of two parts:

- The header: the main parameters of the report (including the parameters used to generate the name of the report file),
- The list of transactions.

COMMISSION de SURVEILLANCE
du SECTEUR FINANCIER

TAF MiFID Reporting Form

Bourse de Luxembourg

Report Identification:

Reporting parameters

BIC Code (*): Creation date (*): 2008-04-01

Sequence number: 000007 Creation time (*): 08:33:27

List of transactions

Import XML Send

	Transaction	Date	Time	Buy/Sell	Capacity	Unit price	Quantity	ISIN Code	
+		2008-04-01	08:33:27						
-									edit

3.2.1 The header

PDF field	XML CSSF	Definition	Format	Required
Report Identification	ReportIdentification	This field is automatically filled in by the form when you fill in the main parameters.		yes
BIC Code (from Reporting parameters)	ReportIdentificationBIC	BIC code of the entity generating the report.	11 characters	yes
Sequence number (from Reporting parameters)		This is the sequence number used to generate the Report identification field. This number is automatically initialized by the form.	6 digits	yes

Creation date (from Reporting parameters)	CreationDate	This field is automatically by the form when you open it.	YYYY-MM-DD	yes
Creation time (from Reporting parameters)	CreationLocalTime	This field is automatically by the form when you open it.	HH:MM:SS	yes

Note regarding the Sequence Number:

It is possible to change this field with a higher number than that initialised.


The sequence number is common to all three TAF MiFID forms.

3.2.2 The list of transactions

To fill in the transactions, use the “edit” links to go to the transaction details and the “+” / “-” buttons to add or remove transactions lines.

Transaction details:

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du SECTEUR FINANCIER



Bourse de
Luxembourg

Reporting TAF MiFID Form

Transaction details

Transaction Identification :

Transaction (*) :

Declarant BIC Code :

Transaction date (*) :

Transaction time (*) :

Buy/Sell (*) :

Capacity (*) :

Quantity (*) :

Unit price (*) :

Instrument Identification :

☒ ISIN
☐ Other
☐ Alternatif code

Type CFI (*)

ISIN code (*) :

Underlying ISIN code :

Counter party identification :

☐ BIC Code :
☐ MIC Code :
☒ Customer

Trading venue :

☐ BIC Code :
☐ MIC Code :
☒ XOFF

[Back to the transactions list](#)

Transaction identification:

PDF field	XML CSSF	Definition	Format	Mandatory
Transaction	TransactionIdentification	Unique identification of the transaction	15 characters	Yes
Declarant BIC Code	DeclarationIdentificationBIC	The BIC code of the branch that executed the transaction.	11 characters	No
Transaction date	TradingDay		YYYY-MM-DD	Yes
Transaction time	TradingLocalTime		HH:MM:SS	Yes
Buy/Sell	BuySellIndicator	Buy or Sell	List of choices	Yes
Capacity	TradingCapacity	Agent or Principal	List of choices	Yes
Quantity	Quantity	Number of units of the instrument or nominal value of bonds.	19 digits (with 5 after decimal point)	Yes
Quantity unit	Notation (Quantity)	'U'nits or 'V'alue.	List of choices	Yes
Unit price	Unit Price	Price per instrument, excluding commission.	19 digits (with 5 after decimal point)	Yes
Currency	Notation (Unit Price)		List of choices	Yes

Instrument identification:

Within this part, you need to choose between three modes:

- ISIN
- Alternative code
- or Other.

If you want to identify the instrument using its ISIN Code, click on « **ISIN** » and fill in those fields:

Instrument identification :

☒ ISIN
 ☐ Other
 ☐ Alternatif code

Type CFI (*)

ISIN code (*) :

Underlying ISIN code :

PDF field	XML CSSF	Definition	Format	Mandatory
Type CFI	InstrumentTypeCFI	The ISO 10962 CFI code.	6 characters (UPPERCASE)	Yes
ISIN code	InstrumentIdentificationISIN	The ISIN code of the financial instrument.	11 characters	Yes
Underlying ISIN code	UnderlyingInstrumentIdentificationISIN	Underlying ISIN Code	11 characters	non

If you want to identify the instrument using its ISIN Code, click on « Other » and fill in those fields:

Instrument Identification :

☐ ISIN
 ☒ **Other**
 ☐ Alternatif code

Type CFI (*) _____

Instrument label (*): _____

Contract's Informations :

Instrument label : _____

ISIN Code : _____

Strike price : _____

Expiry date : _____

Price multiplier : _____

PDF field	XML CSSF	Definition	Format	Mandatory
Type CFI	InstrumentTypeCFI	The ISO 10962 CFI code.	6 characters (UPPERCASE)	Yes
Instrument label	InstrumentIdentificationLabel	Full textual description.	Maxi 120 characters	Yes
Instrument label (Contract's Informations)	UnderlyingInstrumentIdentificationLabel	Full textual description.	Maxi 120 characters	No
ISIN Code (Contract's Informations)	UnderlyingInstrumentIdentificationISIN	Underlying ISIN Code	11 characters	No
Strike price (Contract's Informations)	StrikePrice	The strike price of an option or other financial instrument.	19 digits (with 5 after decimal point)	No
Expiry date (Contract's Informations)	MaturityDate	Exercise date / Maturity date of the derivative contract	YYYY-MM-DD	No
Price multiplier (Contract's Informations)	PriceMultiplier	The number of derivatives represented by one contract.	19 digits (with 5 after decimal point)	No

If you want to identify the instrument using its ISIN Code, click on « Alternative code » and fill in those fields:

Instrument Identification :

☐ ISIN ☐ Other ☒ Alternatif code

Exchange MIC code (*) : _____

Exchange product code (*) : _____

Underlying ISIN code : _____

Derivative type (*) : _____ ▾

Put/Call identifier : _____ ▾

Expiry date (*) : _____

Strike price : _____

PDF field	XML CSSF	Definition	Format	Mandatory
Exchange MIC code	ExchangeCode	MIC code of the regulated market that admits the derivative to trading	4 characters	Yes
Exchange product code	ProductCode	Code maintained by the derivative exchanges and freely and generally available to all parties	Max. 12 characters	Yes
Underlying ISIN code	UnderlyingInstrumentIdentificationISIN	Underlying ISIN Code	11 characters	No
Derivative type	DerivatedType	Option or Future	List of choices	Yes
Put / Call identifier	PutCallIdentifier	P(put) or F(future) or C(call)	List of choices	No
Expiry date (Contract's Informations)	MaturityDate	Exercise date / Maturity date of the derivative contract	YYYY-MM-DD	Yes
Strike price (Contract's Informations)	StrikePrice	The strike price of an option or other financial instrument.	19 digits (with 5 after decimal point)	No

Counterparty identification:

BIC code, MIC code or Customer field must be provided:

PDF field	XML CSSF	Definition	Format	Mandatory
BIC code	CounterPartyIdentificationBIC	The BIC code identifying the counterparty to the transaction. Required if the counterparty is an investment firm.	11 characters	No
MIC code	CounterPartyIdentificationMIC	The MIC code identifying the counterparty to the transaction. Mandatory if the counterparty is a regulated market or an MTF (Multilateral Trading Facility).	4 characters	No
Customer	CounterPartyCustomer	Default value. Required if the counterparty is not an investment firm, a regulated market, an MTF or an entity acting as a central counterparty.	-	No

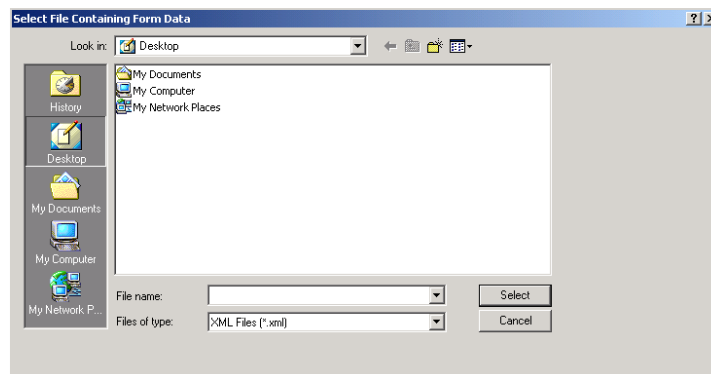
Trading venue:

BIC code, MIC code or Off market field must be provided:

PDF field	XML CSSF	Definition	Format	Mandatory
BIC code	TradingVenueIdentification BIC	The BIC code of the trading venue where the transaction was executed.	11 characters	No
MIC code	TradingVenueIdentification MIC	The MIC code of the trading venue where the transaction was executed.	4 characters	No
Off market	TradingVenueXOFF	Default value. The transaction was made off market.	-	No

3.3 Importing an existing xml file

A button named 'Import XML', near the header, allows you to import data from an existing TAF MiFID Declaration XML file (it works as a simple upload functionality):



4 TAF MiFID cancellation forms

4.1 Opening one of the TAF MiFID Cancellation forms

From the choice page, click on the 'Form...' link corresponding to one of the two following functions, depending on your needs:

- **'Transaction declaration cancellation (TAF MiFID)'**: This form allows you to complete and send to the CSSF a request to cancel one or several transactions of a previously submitted TAF MiFID report.
- **'All transactions declaration cancellation (TAF MiFID)'**: This form allows you to complete and send to the CSSF a request to cancel one or several previously submitted TAF MiFID reports. All transactions in the report(s) will be cancelled.

4.2 Filling in the 'Transaction declaration cancellation (TAF MiFID)'

This form allows you to cancel a list of transactions. It is composed of two parts:

- The header: the main parameters of the report (including the parameters used to generate the name of the report file). This part is similar to the header of the declaration form,
- The list of transactions to cancel.

COMMISSION de SURVEILLANCE
du SECTEUR FINANCIER

TAF MiFID Transaction
declaration cancellation

Report Identification :

Reporting parameters

BIC Code (*):

Creation date (*): 2012-09-04

Sequence number:

Creation time (*): 14:15:51


List of transactions to cancel

Send

	Declarant BIC Code (*)	Transaction (*)
+		
-		

Within the list of transactions, use the "+" / "-" buttons to add or remove transactions. For each line, you must fill in the two following fields:

- 'Declarant BIC code' (11 characters),



- 'Transaction' (15 characters).

4.3 Filling in the 'All transactions declaration cancellation (TAF MiFID)'

This form allows you to cancel a list of reports. It is composed of two parts:

- The header: the main parameters of the report (including the parameters used to generate the name of the report file). This part is similar to the header of the declaration form,
- The list of reports to cancel.

COMMISSION de SURVEILLANCE
du SECTEUR FINANCIER

TAF MiFID All transactions
declaration cancellation

Report Identification :

Bourse de
Luxembourg

Reporting parameters

BIC Code (*):

Creation date (*): 2012-09-04

Sequence number: 000004

Creation time (*): 14:06:00

List of reports to cancel

Send

	Report ID (*)
+	
-	

Within the list of reports to cancel, use the "+" / "-" buttons to add or remove reports to cancel. For each line, you must fill in the 'Report ID' field in accordance with the following convention:

ReporterIdentificationBIC_Date_SequenceNumber

where

ReporterIdentificationBIC: BIC code of the entity sending the report to cancel (11 characters),

Date: date on which the file was generated using the YYYY-MM-DD format,

SequenceNumber: the sequence number of the report to cancel (6 digits).

Example:

BANKLULLXXX_2007-07-10_000142 .

5 Sending a TAF MiFID report

You will find a button named “Send” on each of the 3 TAF MiFID forms. When you have finished filling in a report, click on the “Send” button to transmit the report to the CSSF.

The page below will appear. You then need to fill in the sending parameters (required fields are Subject and Text) and click on the “Send” button.

For your reference, transmission is carried out via the e-file.lu portal.

Please note that at the bottom on this page you can see the name of the generated report. (Here, TAFREP_BANKLULLXXX_2008-04-01_00010.xml).

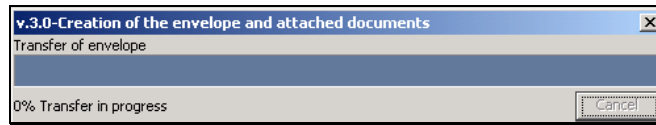
Name	Type	Date of document	Encrypted
<input checked="" type="checkbox"/> TAFREP_BANKLULLXXX_2008-04-01_00010.xml	All transaction declaration can...	01/04/2008	<input checked="" type="checkbox"/>

* A date has to be specified

To encrypt the report, enter the password of the encryption key:

Password for documents encryption.

Password



When the transfer is completed, a confirmation message will appear :



6 Follow-up of a TAF MiFID report and finding CSSF feedback

Follow-up of transfers and feedback of the CSSF can be done from www.e-file.lu portal.

This part of the manual provides an overview of these functionalities. However, if you require more details on the use of e-file.lu, you are advised to read the User Manual of e-file (available online). The instructions in this part also imply an understanding of the base concepts of e-file.lu, such as files, procedures, envelopes and documents. These are explained in the User Manual.

6.1 Accessing e-file.lu

Users should have a login/password to access to www.e-file.lu.

For more details, please contact our Client Relationship Management :

Client Relationship Management

Tel.: (+352) 47 79 36 529

Fax : (+352) 26 26 51 269

info@bourse.lu

If you already have a login, please launch your navigator (Internet Explorer, Firefox, ...), go to www.e-file.lu. The login page will be displayed.

Please note that your login name and password to the 2 portals (e-file.lu and bourse.lu) may be different)



6.2 Follow-up and search of TAF MiFID reports

Once you are connected to www.e-file.lu , the homepage appears.

To find a TAF MiFID report that you have previously sent, you first have to choose the correct context by selecting “Rapport TAF MiFID - ...” in the drop-down list located in the top-right of the homepage.

Next, click on the link ‘Use file and procedure search...’ under ‘Advanced search’.

The screenshot shows the e-file.lu dashboard for user Nathalie SMITH. The top navigation bar includes links for Help, Glossary, Contact, Links, and Logout. A dropdown menu is open, showing 'Rapport TAF MiFID - Supervisor'. Below the navigation bar, there are sections for 'Quick links' and 'Advanced search'. The 'Advanced search' section has a link 'Use file and procedure search...'. The 'Quick links' section includes links for 'Procedure' (My current procedures, Current procedures of the group, See all non-assigned procedures...) and 'Envelope' (Envelopes to validate 0). There is a 'New file' button. Below these are 'Alerts' and 'Envelopes' sections, both showing empty lists.

The search screen appears:

The screenshot shows the 'File and procedure search' screen. It includes a header with the e-file.lu logo and user information. Below the header, there is a section titled 'File and procedure search' with a brief explanation of search criteria. The search criteria are organized into several sections: 'by identifier' (Portal identifier of the file, File identifier, Portal identifier of the procedure, Procedure identifier), 'by file information' (Owner entity, File name, File status, File type), 'by procedure information' (Procedure, Initiator Agent, Recipient Agent, Procedure status), 'by date comparison' (File creation date, File close date, Procedure start date, Procedure end date), and 'by security description' (CSSF code, ISIN code, Security name). There are 'Clear', 'Validate', and 'New file' buttons at the bottom. A note at the bottom states: 'Specify at least one of the above criteria and click "Validate" button to obtain the result. Generic characters % and ? can be used. Case specifications are maintained.'

Fill in your criteria and click on “Validate” to launch the request.

Note concerning ‘File status’: the default value of this field is “In progress”. If you are looking for an ‘old’ transfer, change this criterion to ‘all statuses’.

The search result is a list of files and procedures corresponding to your previous criteria. You can then open a procedure by clicking on the links.

Procedure statuses:

A procedure always has a status as described below : created, started, closed or cancelled.

- ❑ **“Created” status:** The procedure is created but no envelope has yet been sent.
- ❑ **“Started” status:** At least one envelope was sent by the filing entity or by the authority. The sending date of the first envelope becomes the starting date of the procedure
- ❑ **“Closed” status:** The procedure was closed by the Authority. This is the normal end of a procedure. The CSSF will then enter your report on their database and send you a feedback file via the same procedure. (You will find this feedback file on the ‘Envelopes & Documents’ tab).

‘Envelopes & Documents’ tab:

This tab enables you to send and receive envelopes and documents for the procedure.

You can then access the received and sent envelopes.

6.3 Feedback files from the CSSF

Feedback files (XML files) are generated at the CSSF to monitor both transmission correctness and data quality. The CSSF sends this XML file via www.e-file.lu using the procedure of the original transfer.

All envelopes sent to the user are displayed on the homepage until they are read. After they have been read they can always be found via the search functionalities.