



TRANSACTION IN FINANCIAL INSTRUMENTS REPORTING (TAF)



Version 1.1
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ELECTRONIC REPORTING INSTRUCTIONS

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1. INTRODUCTION

The Commission de Surveillance du Secteur Financier (CSSF) is the Luxembourg authority responsible for the prudential supervision of financial assets and securities markets in accordance with Chapter II of the law of 23 December 1998.

This document describes the trades reporting system used by the Investment Firms (IFs) in order to report transactions on financial instruments to the CSSF. The instructions are based on the [MiFID level 2 Regulation] implementing [MiFID]. The information detailed here relates to:

- ✓ Investment firms obligations
- ✓ Description of the transaction details to report
- ✓ Technical overview of the reporting system
- ✓ Data and file format of the reports
- ✓ Exchange and encryption protocols

■ 1.1. REPORTING OBLIGATION

As described in the [CSSF Circular], IFs are required to report all purchase and sales transactions for any instrument admitted to trading on a regulated market within the European Union, whether or not the trade is executed inside a regulated market.

As the Luxembourg Stock Exchange will no longer report transactions to the CSSF, IFs are required to also report transactions carried out on the Luxembourg Stock Exchange.

■ 1.2. OBJECTIVES

The reporting obligation aims at protecting investors' interests and market transparency by ensuring that the laws and regulations of the financial sector are enforced and observed. IFs provide the CSSF with the required information in order to carry out prudential supervision. CSSF's Information System detects anomalies such as market abuse.

■ 1.3. REVISION HISTORY

27.07.2007 1.0 Initial release

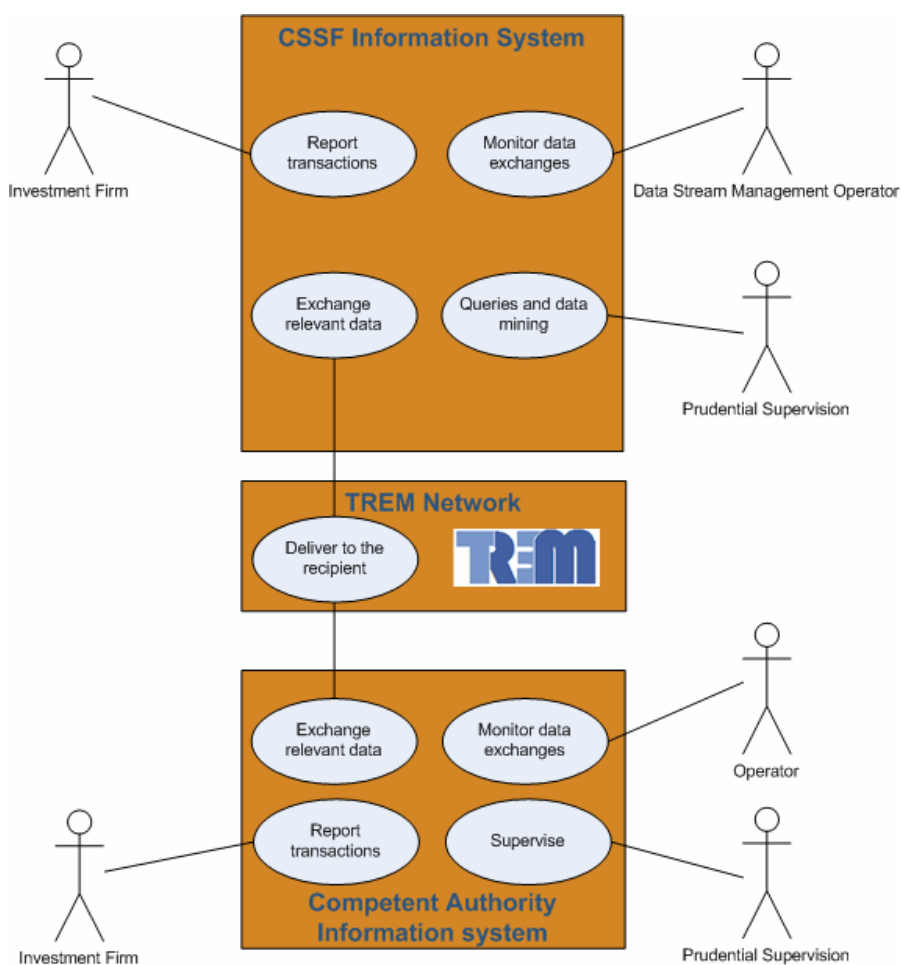
31.08.2007 1.1 Updated for schema version 1.1 (The BIC code of the branch having executed the transaction is provided as an attribute of declaration, cancellation and declaration feedback elements. The CFI code is mandatory for all instrument types.)

2. GENERAL PRINCIPLES OF REPORTING

■ 2.1 INTRODUCTION

The CSSF's information system exchanges data with investment firms using encrypted XML files. It receives and processes transaction report files sent by IFs. The system then generates and returns a corresponding feedback file which serves as an acknowledgment of the transmission and contains details of any transactions which were in error. Transactions which are in error are required to be corrected and resubmitted.

[MiFID] requires EU Member States to exchange relevant transaction reporting data. CSSF's information system is part of a European network of competent authorities that will use **TREM** (Transactions Reporting Exchange Mechanism) in order to exchange this information.



■ 2.2. TRANSACTIONS TO BE REPORTED

The [CSSF circular] provides details on products to be reported.

Significant changes to the previous system include:

- ✓ Transactions executed at the Bourse de Luxembourg now have to be reported by the IF
- ✓ Transactions on shares of collective investment schemes (e.g. UCITS) are to be reported

■ 2.3. TIME FRAME FOR REPORTING

According to the [MiFID] (Article 25, paragraph 3), transactions have to be reported correctly to the CSSF as quickly as possible and **no later than the close of business the following working day (D+1)**. In order to respect the timeframe and ensure data correctness, IFs can submit more than one report file a day. Where no transaction is to be reported, an empty report can be submitted.

This next day reporting to the CSSF is required so that data can be forwarded in time to the competent authorities of the other EU Member States.

Data on reported transactions must be kept at the disposal of the CSSF for at least five years in accordance with [MiFID] (Article 25, paragraph 2).

■ 2.4. INFORMATION TO PROVIDE

A list of fields describing information to provide is included in the [MiFID level 2 Regulation] and the [CSSF circular]. As XML is used, the contents of the fields are either:

- ✓ XML Element values
- ✓ XML attribute values (may be empty)

The format of the XML files is described in chapter 3 of this document.

For reference, the following table shows the corresponding fields listed in [CSSF circular] and the XML element and attribute names which will be used to report transaction information to the CSSF.

CIRCULAR FIELD NAME	LOCATION IN THE XML DOCUMENT
1. Reporting firm identification	The BIC code of the entity submitting the report is provided in the file name and as the <i>ReporterIdentificationBIC</i> attribute of the <i>TransactionReport</i> (root) element. In case the transaction has been executed by another entity (e.g. a local branch), this information is to be provided in the <i>DeclarantIdentificationBIC</i> attribute.
2. Trading day	Value of the <i>TradingDay</i> element, Luxembourg local time
3. Trading time	Value of the <i>TradingLocalTime</i> element, Luxembourg local time
4. Buy/sell indicator	Value of the <i>BuySellIndicator</i> element
5. Trading capacity	Value of the <i>TradingCapacity</i> element
6. Instrument identification	<i>InstrumentIdentificationISIN</i> or <i>InstrumentIdentificationLabel</i>
7. Instrument code type	Implicit: <i>InstrumentIdentificationISIN</i> or <i>InstrumentIdentificationLabel</i> is used
8. Underlying instrument identification	<i>UnderlyingInstrumentIdentificationISIN</i> or in <i>InstrumentIdentificationLabel</i> (Description of the contract)
9. Underlying instrument identification type	Implicit. Whether or not <i>UnderlyingInstrumentIdentificationISIN</i> is used
10. Instrument type	<i>InstrumentTypeCFI</i>
11. Maturity date	Value of the <i>MaturityDate</i> element
12. Derivative type	Part of <i>InstrumentTypeCFI</i>
13. Put/call specification	Part of <i>InstrumentTypeCFI</i>
14. Strike price	Value of the <i>StrikePrice</i> element
15. Price multiplier	Value of the <i>PriceMultiplier</i> element
16. Unit price	Value of the <i>UnitPrice</i> element
17. Price notation	<i>Notation</i> attribute of the <i>UnitPrice</i> element
18. Quantity	Value of the <i>Quantity</i> element
19. Quantity notation	<i>Notation</i> attribute of the <i>Quantity</i> element
20. Counterparty	<i>CounterPartyIdentificationBIC</i> or <i>CounterPartyIdentificationMIC</i> or <i>CounterPartyCustomer</i> element
21. Venue identification	<i>TradingVenueIdentificationBIC</i> or <i>TradingVenueIdentificationMIC</i> or <i>TradingVenueXOFF</i> element
22. Transaction reference number	Attribute of the <i>TransactionDeclaration</i> element
23. Cancellation flag	A declaration can be cancelled using the <i>TransactionDeclarationCancellation</i> element (that can not be used in the same report the transaction is declared)

■ 2.5. REPORTS PROCESSING AT CSSF

The CSSF's information system receives reports from IFs. A dedicated server processes them the following way:

- ✓ File decryption using the corresponding LuxTrust keys
- ✓ Data format control (validation against the XML schema and code lookups in a reference database)
- ✓ Loading in the database
- ✓ Transmission to TREM
- ✓ Generation of the feedback file, gathering results from validation and loading
- ✓ Publication of the feedback file for the IF to review

■ 2.6. OBLIGATIONS RELATED TO FILES

Feedback files are generated at the CSSF to monitor both transmission correctness and data quality.

IF are required to:

Provide correct data

Multiple files can be submitted on the same day and some files may report no transaction but the report numbers must be coherent with the chronological order of the reports creation.

In case a high rate of anomalies is detected, an operator at CSSF can temporarily suspend the data stream from an IF and proceed as described in 2.8.

Transferred files must be validated against the current schema provided by CSSF on its web site. New versions of the XSD files will be provided in due time for adaptation by IFs. When a new version of a schema is released, validation against both versions will be accepted during a transitional phase.

Review feedback files

The investment firm must review the feedback file from the last transmission before submitting any new data.

This review must take place early enough to allow resubmission of any transactions which were in error within the timeframe allowed.

Correction of reported issues

Information on transactions in error must be corrected and resubmitted using the same transaction identifier no later than the close of business on the working day following the transaction. Only transaction declarations with reported issues should be resubmitted. In the event that data is provided after the expected time frame, the IF will be notified.

■ 2.7. TRANSITIONAL PHASE

For the first six months (from November 2007 to April 2008) following the implementation of MiFID, both systems will run in parallel and will be monitored for coherence.

■ 2.8. TRANSMISSIONS MONITORING

CSSF actively monitors the quality of data transmitted. An operator is responsible for contacting the IF in order to solve without delay any technical issues that may arise.

In case the problem can not be fixed promptly, the operator can suspend the data stream from the IF.

All transactions carried on from that time of suspension have to be reported when normal service is resumed.

3. XML FILES FORMAT

Data exchanges (report and feedback files) between investments firms and the CSSF are in XML format. Two types of XML files are used during processing. Firstly, transaction report XML files are provided to the CSSF by financial institutions detailing transactions and transaction cancellations. Secondly, feedback XML files are returned by the CSSF to those providing transaction reports.

■ 3.1. XML SCHEMES DEFINITION

XML files are described using W3C's XML schema language. The XML schema corresponding to transaction report files is available below. The schema provided by the CSSF should be used to generate and validate exchanged files. All XML files must be UTF-8 encoded; character strings are restricted to the *BasicLatin* and *Latin-1Supplement* Unicode blocks.

This section describes the two types of XML files used, with regard to the file name, file structure and data format.

The TAF transaction report namespace is: <http://www.cssf.lu/ns/taf/2007-08-31>

The XML Schema Definition (XSD) files are:

Basic data types:	TAFDataTypes-v1.1.xsd
Transaction report:	TAFDeclarations-v1.1.xsd
Feedback report:	TAFFeedback-v1.1.xsd

■ 3.2. FILE NAMES

Naming convention for the report file

All submitted files must use the following naming convention:

TAFREP_ReporterIdentificationBIC_Date_SequenceNumber.xml
example: "TAFREP_BANKLULLXXX_2007-06-15_123456.xml"

Where:

- ✓ *ReporterIdentificationBIC* is the 11 characters BIC code of the IF sending the report,
- ✓ *Date* is the date on which the file was generated, using the YYYY-MM-DD format.
- ✓ *SequenceNumber* is a unique sequence number of 6 digits. This field is left padded with 0 where necessary in order to make up 6 digits. This number is incremented each time the IF sends a report. After 999999 has been reached, the sequence starts again at 000000.

The string *ReporterIdentificationBIC_Date_SequenceNumber* is the unique identifier for the report. It is referenced in the report, the feedback file and when cancelling previous reports or declarations.

The extension of the file is "**xml**". Once the file is encrypted, the extension is changed to "**fic**".

Naming convention for the feedback file

The feedback files will use the following naming convention:

TAFFDB_ReporterIdentificationBIC_Date_SequenceNumber.xml

example: "TAFFDB_BANKLULLXXX_2007-06-15_123456.xml"

Where:

- ✓ *ReporterIdentificationBIC*, *Date* and *SequenceNumber* are the same as the submitted report file.

In the event that a file with an invalid name (*InvalidName*) has been submitted, the error is returned in a feedback file using the convention:

TAFFDB_InvalidName.xml

example: "TAFFDB_TAFREP_BANKLULLXXX_2007-06-15_123456.xml"

The extension of the file is "**xml**". Once the file is encrypted, the extension is changed to "**ack**". In some exceptional cases, a plaintext "**xml**" feedback file might be returned to the IF.

■ 3.3. REPORT FILE STRUCTURE

A transaction report can be used for the following actions:

- ✓ Declare new transactions
- ✓ Cancel one or more previously declared transactions
- ✓ Cancel all transactions in a previous transaction report
- ✓ Declare no transactions or cancellations (i.e. empty report). An empty report file would be provided by an IF where no transactions took place at the time a scheduled report was to be provided. Another scenario where empty transaction files would be provided is where the CSSF request an empty file for an IF with a low declaration volume. This would allow the CSSF to ensure the IF's reporting system is running correctly.

The report file is broken down into two main sections, a header section (attributes of the root element) containing general report related information and a transaction reporting section which can contain,

- ✓ Transaction declarations
- ✓ Cancellation of previously declared transactions
- ✓ Cancellations of all previously declared transactions in a particular report
- ✓ An empty transaction report section

Header

The fields of the header section are considered to be all attributes of the root element of the report XML file.

FIELD	DESCRIPTION
Version	1.1
Report identifier	Uniquely identifies a transaction report.
Report identifier BIC	The BIC code of the IF. Any IF or financial institution without a BIC code must get one.
Creation date	The date on which the report was created.
Creation time	The time at which the report was created.

Declaration of a transaction

When a new transaction is being declared the information described by the fields in the below table is provided. The section “XML report schemes” provides corresponding [CSSF circular] field numbers in the upper right hand corner of each table (where applicable) for the fields described in the table.

FIELD	DESCRIPTION
Transaction identification	Uniquely identifies a transaction report.
Declaration identifier BIC	The BIC code of the IF which executed the transaction if the transaction was not executed by the reporting institute. For example, where the head office of a bank reports transactions made by its branches.
Trading day value	The date on which the transaction was executed.
Trading local time	The time at which the transaction was executed.
Buy/Sell indicator	Whether the transaction was a buy or sell from the IF's perspective (if acting as a Principal) or the client's (declarant acting as an Agent).
Trading capacity	Whether the IF acted as an agent for the account of a client or as the principal.
Instrument	The financial instrument that is the subject of the transaction. Either the ISIN code is provided or else the instrument type CFI code with an instrument identification label. In the case of derivatives, derivative contract description must be provided. This includes the maturity date, strike price, price multiplier and underlying asset identification.
Unit price	The price per instrument excluding commission and (where relevant) accrued interest. Provided with the unit price is a notation with identifies the currency code in which the price is expressed.
Quantity	The number of units of the instrument, number of derivative contracts or the nominal value of bonds. A notation is also provided with the quantity to indicate units or value.
Counter party identifier	The counter party will either be identified by the BIC code or the MIC code. Where the counter party is not an investment firm, a regulated market, a MTF nor an entity action as a central counterparty, it will be listed as a customer/client and no information is provided in this case.
Trading venue identifier	The trading venue will be identified by either the BIC code, the MIC code or else be identified as 'off market' if the transaction was made off market.

Update of information provided in a previous declaration

The TAF application will NOT support updates to declarations. In order to simulate an update a transaction must first be cancelled and then declared again under a different transaction identifier.

Cancellation of a declaration

It is possible to cancel declarations reported in a previous report. A declaration can not be cancelled within the same report the transaction is declared.

Cancellation of all declarations in a report

It is also possible to cancel **all** declarations in a previous report. To do this the report identifier is provided in this section. The TAF application will then be responsible for finding and cancelling all transactions declared in this report.

FIELD	DESCRIPTION
Report identifier	Uniquely identifies the transaction report which is required to be cancelled. It should be noted that where a report is cancelled only the transaction declarations within the report will be cancelled. Cancellations declared within the report to be cancelled CANNOT be undone!

■ 3.4. XML REPORT SCHEMES

Meta Data	TRANSACTION REPORT
Name	Transaction report
Description	The transaction report is a document used to declare new transactions or cancel previously declared transactions.
XML Element	TransactionReport

Example	Full report file examples can be found in the appendix.
Diagram	<p>TransactionReport</p> <p>The transaction report is a document used to declare new transactions or cancel previously declared transactions.</p> <p>attributes</p> <p>Version Version of the file structure used (This schema expects 1.0).</p> <p>ReportIdentification Unique identifier for the report file (ReporterIdentificationBIC_CreationDate_SequenceNumber).</p> <p>ReporterIdentificationBIC ISO 9362 BIC code (11 characters) of the Investment Firm generating the report.</p> <p>CreationDate File creation date (YYYY-MM-DD).</p> <p>CreationLocalTime File creation time (hh:mm:ss).</p> <p>TransactionDeclaration 0..∞ Declaration of a transaction.</p> <p>TransactionDeclarationCancellation 0..∞ Cancellation of a previously declared transaction.</p> <p>AllTransactionsDeclarationsCancellation 0..∞ Cancellation of a all transactions declared in a given report file.</p>
XML format	<p>Complex element:</p> <p>Attributes:</p> <ul style="list-style-type: none"> ✓ Version ✓ ReportIdentification ✓ ReporterIdentificationBIC ✓ CreationDate ✓ CreationLocalTime <p>Children:</p> <ul style="list-style-type: none"> ✓ TransactionDeclaration ✓ TransactionDeclarationCancellation ✓ AllTransactionsDeclarationsCancellation
Validation	Input is mandatory
Values	Element value is empty
Comments	The TransactionReport element can be empty.

Meta Data	VERSION
Name	Version
Description	Version of the file structure used (this schema expects 1.1)
XML Attribute	Version
Example	<i>Version="1.1"</i>
Diagram	See 'transaction report' diagram
XML format	Decimal
Validation	Input is mandatory
Values	Enumeration 1.1
Comments	

Meta Data	REPORT IDENTIFICATION
Name	Report identification
Description	Unique identifier for the report file (ReporterIdentificationBIC_CreationDate_SequenceNumber)
XML Attribute	ReportIdentification
Example	<i>ReportIdentification="BANKLULLXXX_2007-07-10_000147"</i>
Diagram	See 'transaction report' diagram.
XML format	String
Validation	Input is mandatory
Values	([A-Z][0-9]){11}_[0-9]{4}-[0-9]{2}-[0-9]{2}_[0-9]{6}
Comments	Refer to section 3.2 (file names) for details of the format.

Meta Data	REPORTER IDENTIFICATION BIC
Name	Reporter identification BIC
Description	BIC code of the IF generating the report
XML Attribute	ReporterIdentificationBIC
Example	<i>ReporterIdentificationBIC="BANKLULLXXX"</i>
Diagram	See 'transaction report' diagram.
XML format	String
Validation	Input is mandatory
Values	([A-Z][0-9]){11}
Comments	

Meta Data	CREATION DATE
Name	Creation Date
Description	File creation date (YYYY-MM-DD)
XML Attribute	CreationDate
Example	<i>CreationDate="2007-07-10"</i>
Diagram	See 'transaction report'
XML format	Extended ISO 8601 date format, without time zone indication
Validation	Input is mandatory
Values	[0-9]{4}-[0-9]{2}-[0-9]{2}
Comments	

Meta Data	CREATION LOCAL TIME
Name	Creation local time
Description	File creation time (hh:mm:ss)
XML Attribute	CreationLocalTime
Example	<i>CreationLocalTime="11:25:33"</i>
Diagram	See 'transaction report'
XML format	Extended ISO 8601 time format, without time zone indication
Validation	Input is mandatory
Values	[0-9]{2}:[0-9]{2}:[0-9]{2}
Comments	

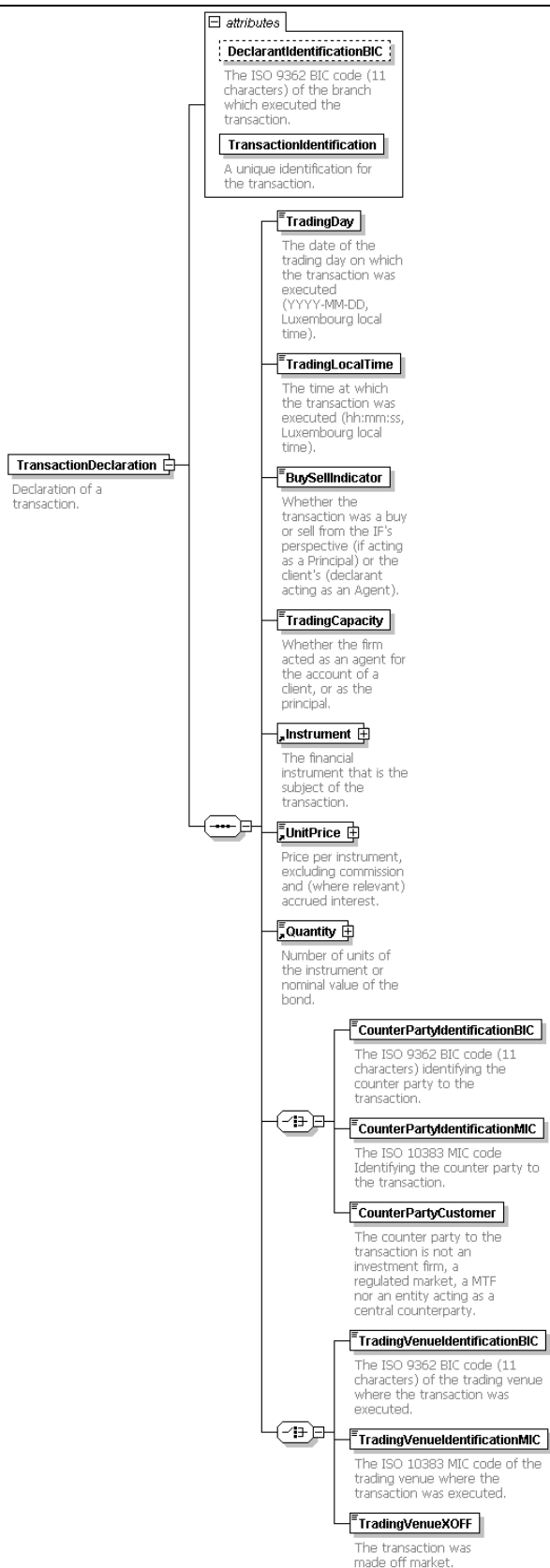
Meta Data	ALL TRANSACTIONS DECLARATION CANCELLATION
Name	All Transactions Declaration Cancellation
Description	Cancellation of all transactions declared in a given report file
XML Element	AllTransactionsDeclarationCancellation
Example	<i><AllTransactionsDeclarationCancellation ReportIdentification="BANKLULLXXX_2007-07-10_000142"/></i>
Diagram	<pre> classDiagram class AllTransactionsDeclarationCancellation { ReportIdentification } AllTransactionsDeclarationCancellation --> ReportIdentification : mandatory </pre>
XML format	Empty element with one mandatory attribute (ReportIdentification)
Validation	Input is optional
Values	Element value is empty
Comments	

Meta Data	REPORT IDENTIFICATION CANCELLATION
Name	Report Identification (All Transactions Declaration Cancellation)
Description	Identification of the report file
XML Attribute	ReportIdentification
Example	<i><AllTransactionsDeclarationCancellation ReportIdentification="BANKLULLXXX_2007-07-10_000142"/></i>
Diagram	See 'All Transactions Declaration Cancellation' diagram.
XML format	String
Validation	Input is mandatory
Values	Unique identifier (<i>ReporterIdentificationBIC_Date_SequenceNumber</i>) of the report to cancel. ([A-Z]([0-9])){11}_([0-9]{4}-[0-9]{2}-[0-9]{2})_([0-9]{6})
Comments	The format of the identifier is described in the section regarding file naming conventions.

■ 3.5. XML TRANSACTION SCHEMES

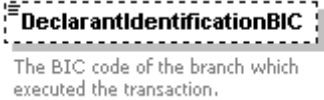
Meta Data	TRANSACTION DECLARATION
Name	Transaction Declaration
Description	Declaration of a transaction
XML Element	TransactionDeclaration
Example	<pre> <TransactionDeclaration DeclarantIdentificationBIC="BANKLULLBRA" TransactionIdentification="123456789012345"> <TradingDay>2007-04-10</TradingDay> <TradingLocalTime>10:17:21</TradingLocalTime> <BuySellIndicator>B</BuySellIndicator> <TradingCapacity>A</TradingCapacity> <Instrument> <InstrumentTypeCFI>ES</InstrumentTypeCFI> <InstrumentIdentificationISIN>LU0140205948 </InstrumentIdentificationISIN> </Instrument> <UnitPrice Notation="EUR">10.0</UnitPrice> <Quantity Notation="U">50.0</Quantity> <CounterPartyIdentificationBIC> BANKLULLXXX </CounterPartyIdentificationBIC> <TradingVenueIdentificationMIC> XLUX </TradingVenueIdentificationMIC> </TransactionDeclaration> </pre>

Diagram

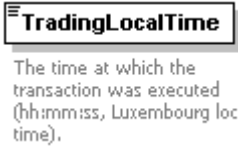



XML format	<p>Complex element:</p> <p>Attributes:</p> <ul style="list-style-type: none"> ✓ DeclarantIdentificationBIC, ✓ TransactionIdentification. <p>Children:</p> <ul style="list-style-type: none"> ✓ TradingDay, ✓ TradingLocalTime, ✓ BuySellIndicator, ✓ TradingCapacity, ✓ Instrument, ✓ UnitPrice, ✓ Quantity, ✓ CounterPartyIdentificationBIC, CounterPartyIdentificationMIC or CounterPartyCustomer, ✓ TradingVenueIdentificationBIC, TradingVenueIdentificationMIC or TradingVenueXOFF.
Validation	Input is optional
Values	Element value is empty
Comments	

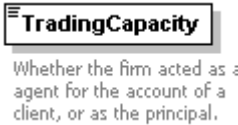
Meta Data	TRANSACTION IDENTIFICATION	22
Name	Transaction Identification (Transaction Declaration)	
Description	Unique Identification for the transaction	
XML Attribute	TransactionIdentification	
Example	<TransactionDeclaration TransactionIdentification="123456789012345">	
Diagram	See 'Transaction declaration' diagram	
XML format	String	
Validation	Input is mandatory	
Values	([A-Z][0-9]){15}	
Comments	Must be unique for the IF which has executed the transaction, either the DeclarantIdentificationBIC or the ReporterIdentificationBIC.	

Meta Data	DECLARANT IDENTIFICATION BIC	1
Name	Declarant Identification BIC (Transaction Declaration)	
Description	The BIC code of the branch which executed the transaction.	
XML Element	DeclarantIdentificationBIC	
Example	<pre><DeclarantIdentificationBIC>BANKLULLXXX </DeclarantIdentificationBIC></pre>	
Diagram		
XML format	String	
Validation	Input is optional	
Values	([A-Z][0-9]){11}	
Comments	<p><i>DeclarantIdentificationBIC</i> is required when the transaction has been executed by an entity other than the one creating the report file. Such a scenario is created when the primary office of a bank reports transactions executed by its branches. Where a transaction has been executed by a branch the <i>DeclarantIdentificationBIC</i> must be provided as well as the <i>ReporterIdentificationBIC</i>, otherwise just the <i>ReporterIdentificationBIC</i> is provided. Before a submitting entity can start reporting, an association has to be made between the IF and the reporting entity.</p> <p>In case the reporting entity submits directly to CSSF, the <i>DeclarantIdentificationBIC</i> is optional.</p>	


Meta Data	TRADING DAY VALUE	2
Name	Trading Day (Transaction Declaration)	
Description	The date of the trading day on which the transaction was executed (YYYY-MM-DD, Luxembourg local time).	
XML Element	TradingDay	
Example	<pre><TradingDay>2007-06-13</TradingDay></pre>	
Diagram		
XML format	Extended ISO 8601 date format, without time zone indication	
Validation	Input is mandatory	
Values	[0-9]{4}-[0-9]{2}-[0-9]{2}	
Comments		


Meta Data	TRADING LOCAL TIME	3
Name	Trading Local Time (Transaction Declaration)	
Description	The time at which the transaction was executed (hh:mm:ss, Luxembourg local time).	
XML Element	TradingLocalTime	
Example	<TradingLocalTime>09:11:21</TradingLocalTime>	
Diagram		
XML format	Extended ISO 8601 time format, without time zone indication.	
Validation	Input is mandatory.	
Values	[0-9]{2}:[0-9]{2}:[0-9]{2}	
Comments		


Meta Data	BUY SELL INDICATOR	4
Name	Buy Sell Indicator (Transaction Declaration)	
Description	Whether the transaction was a buy or sell from the IF's perspective (if acting as a principal) or the client's (declarant acting as an agent).	
XML Element	BuySellIndicator	
Example	<BuySellIndicator>B</BuySellIndicator>	
Diagram		
XML format	String	
Validation	Input is mandatory	
Values	B S	
Comments	B = Buy S = Sell	

Meta Data	TRADING CAPACITY	5
Name	Trading Capacity (Transaction Declaration)	
Description	Whether the IF acted as an agent for the account of a client, or as the principal.	
XML Element	TradingCapacity	
Example	<TradingCapacity>P</TradingCapacity>	
Diagram		
XML format	String	
Validation	Input is mandatory	
Values	A P	
Comments	A = The firm acted as an agent. P = The firm acted as the principal.	

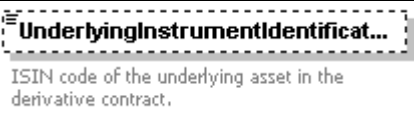
Meta Data	INSTRUMENT	
Name	Instrument	
Description	The financial instrument that is the subject of the transaction.	
XML Element	Instrument	
Example	<pre><Instrument> <InstrumentIdentificationISIN>LU0140205948</InstrumentIdentificationISIN> </Instrument></pre>	
Diagram		
XML format	<p>Complex element.</p> <p>Children:</p> <ul style="list-style-type: none"> ✓ InstrumentTypeCFI, and ✓ InstrumentIdentificationISIN, or ✓ InstrumentIdentificationLabel, ✓ DerivativeContractInfo (optional). 	
Validation	Input is mandatory	
Values	Element value is empty	
Comments	<p>The financial instrument must be identified either:</p> <ul style="list-style-type: none"> ✓ from its ISIN number (<i>InstrumentIdentificationISIN</i>) when one has been attributed, or ✓ from a textual description (<i>InstrumentIdentificationLabel</i>) and derived contract details (<i>DerivativeContractInfo</i>). <p>The type of instrument (<i>InstrumentTypeCFI</i>) is mandatory in both cases.</p>	


Meta Data	INSTRUMENT IDENTIFICATION ISIN	6
Name	Instrument Identification ISIN (Instrument)	
Description	The ISIN code of the financial instrument.	
XML Element	InstrumentIdentificationISIN	
Example	<pre><InstrumentIdentificationISIN>LU0140205948 </InstrumentIdentificationISIN></pre>	
Diagram	 <p>The ISO 6166 ISIN code of the financial instrument.</p>	
XML format	String	
Validation	See the Instrument element	
Values	[A-Z]{2}([A-Z][0-9]){9}[0-9]	
Comments		


Meta Data	INSTRUMENT TYPE CFI	10,12,13
Name	Instrument Type CFI (Instrument)	
Description	The ISO 10962 CFI code (Minimum: Instrument type, Put Or Call, Underlying asset type when relevant).	
XML Element	InstrumentTypeCFI	
Example	<pre><InstrumentTypeCFI>OPET</InstrumentTypeCFI> <!-- Put Option on a Commodity, European exercise style --></pre>	
Diagram	 <p>The ISO 10962 CFI code (Minimum: Instrument type, Put Or Call, Underlying asset type when relevant).</p>	
XML format	String	
Validation	See the Instrument element	
Values	[A-Z]{1,6}	
Comments	<p>Although the full CFI code is preferred, it is permitted to:</p> <ul style="list-style-type: none"> ✓ provide the minimum fields for instrument identification, ✓ drop trailing 'X' characters. <p>The <u>minimum fields</u> required are the Instrument type, the put or call indicator for an option and the underlying asset type for derivatives.</p>	

Meta Data	INSTRUMENT IDENTIFICATION LABEL	6
Name	Instrument Identification Label (Instrument)	
Description	Full textual description including terms and conditions of the instrument and (where relevant) identification of the underlying asset.	
XML Element	InstrumentIdentificationLabel	
Example	<InstrumentIdentificationLabel>Arbed 6.75% 99-02 15/07</InstrumentIdentificationLabel>	
Diagram	 <p>Full textual description including terms and conditions of the instrument and (where relevant) identification of the underlying asset. Work is in progress at CESR-Tech on a format recommendation.</p>	
XML format	String. Maximum length 120 characters. BasicLatin and Latin-1Supplement Unicode blocks.	
Validation	See the Instrument element.	
Values	Textual description	
Comments	Work is in progress at CESR-Tech on a format recommendation.	

Meta Data	DERIVATIVE CONTRACT INFO
Name	Derivative Contract Info
Description	Information required for derivative contracts.
XML Element	DerivativeContractInfo
Example	<pre> <DerivativeContractInfo> <UnderlyingInstrumentIdentificationISIN> XS0000000001</UnderlyingInstrumentIdentificationISIN> <MaturityDate>2007-01-09</MaturityDate> <StrikePrice>2141.17</StrikePrice> <PriceMultiplier>1.0</PriceMultiplier> </DerivativeContractInfo> </pre>
Diagram	<pre> classDiagram class DerivativeContractInfo { <<optional>> UnderlyingInstrumentIdentificationISIN <<optional>> MaturityDate <<optional>> StrikePrice <<optional>> PriceMultiplier } </pre> <p>The diagram illustrates the structure of the DerivativeContractInfo element. It is a complex element (represented by a rectangle with a dashed border) that contains four optional children (represented by rectangles with dashed borders). The children are:</p> <ul style="list-style-type: none"> UnderlyingInstrumentIdentificationISIN: ISIN code of the underlying asset in the derivative contract. MaturityDate: Exercise date/Maturity date of the derivative contract. StrikePrice: The strike price of an option or other financial instrument. PriceMultiplier: The number of derivatives represented by one contract.
XML format	<p>Complex element.</p> <p>Children:</p> <ul style="list-style-type: none"> ✓ UnderlyingInstrumentIdentificationISIN (optional), ✓ MaturityDate, ✓ StrikePrice, ✓ PriceMultiplier
Validation	Input is mandatory when the traded instrument is a derivative contract.
Values	Element value is empty.
Comments	

Meta Data	UNDERLYING INSTRUMENT IDENTIFICATION ISIN	8
Name	Underlying Instrument Identification ISIN (Derivative Contract Info)	
Description	ISIN code of the underlying asset in the derivative contract.	
XML Element	UnderlyingInstrumentIdentificationISIN	
Example	<UnderlyingInstrumentIdentificationISIN>XS0000000001</UnderlyingInstrumentIdentificationISIN>	
Diagram		
XML format	String	
Validation	Input is mandatory when an ISIN code for the underlying asset is available.	
Values	[A-Z]{2}([A-Z][0-9]){9}[0-9]	
Comments	When no ISIN code is available for the underlying asset, identification is to be provided in the derivative contract's description (<i>InstrumentIdentificationLabel</i>).	

Meta Data	MATURITY DATE	11
Name	Maturity Date (Derivative Contract Info)	
Description	Exercise date/Maturity date of the derivative contract.	
XML Element	MaturityDate	
Example	<MaturityDate>2007-12-10</MaturityDate>	
Diagram		
XML format	String	
Validation	Input is mandatory within <i>DerivativeContractInfo</i> .	
Values	Must be a valid ISO 8601 extended date value. Format: YYYY-MM-DD. YYYY = Year; MM = Month; DD = Day;	
Comments		

Meta Data	STRIKE PRICE	14
Name	Strike Price (Derivative Contract Info)	
Description	The strike price of an option or other financial instrument.	
XML Element	StrikePrice	
Example	<StrikePrice>187.14</StrikePrice>	
Diagram		
XML format	String	
Validation	Input is mandatory within <i>DerivativeContractInfo</i>	
Values	At most 19 digits total, at most 5 digits after decimal point. The separator is a period.	
Comments		

Meta Data	PRICE MULTIPLIER	15
Name	Price Multiplier (Derivative Contract Info)	
Description	The number of derivatives represented by one contract.	
Element name	PriceMultiplier	
Example	<PriceMultiplier>1.0</PriceMultiplier>	
Diagram		
XML format	String	
Validation	Input is mandatory within <i>DerivativeContractInf</i>	
Values	Strictly positive, at most 19 digits total, at most 5 digits after decimal point. The separator is a period.	
Comments		


Meta Data	UNIT PRICE	16
Name	Unit price	
Description	Price per instrument, excluding commission	
XML Element	UnitPrice	
Example	<UnitPrice Notation="EUR">12.34</UnitPrice>	
Diagram		
XML format	Decimal Complex element: Attributes: ✓ Notation	
Validation	Input is mandatory	
Values	At most 19 digits total, at most 5 digits after decimal point. The separator is a period.	
Comments		


Meta Data	PRICE NOTATION	17
Name	Notation (Unit Price)	
Description	The ISO 4217 currency code in which the price is expressed.	
XML Attribute	Notation	
Example	Notation="EUR"	
Diagram	See 'unit price' diagram	
XML format	String	
Validation	Input is mandatory	
Values	[A-Z]{3}	
Comments	For bonds or other forms of securitised debt where the price is expressed as a percentage, Notation should be populated by the currency code of the nominal value of the debt instrument.	

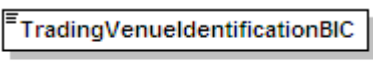
Meta Data	QUANTITY	18
Name	Quantity	
Description	Number of units of the instrument or the nominal value of bonds.	
XML Element	Quantity	
Example	<Quantity Notation="U">50.0</Quantity>	
Diagram		
XML format	Decimal. Quantity has one required attribute, Notation.	
Validation	Input is mandatory	
Values	Strictly positive, at most 19 digits total, at most 5 digits after decimal point. The separator is a period.	
Comments		


Meta Data	QUANTITY NOTATION	19
Name	Notation (Quantity)	
Description	'U'nits or 'V'alue.	
XML Attribute	Notation	
Example	<Quantity Notation="U">10</Quantity>	
Diagram	See 'Quantity' diagram	
XML format	String	
Validation	Input is mandatory	
Values	U V	
Comments	U= Number of units or contracts V = Nominal value	


Meta Data	COUNTER PARTY IDENTIFICATION BIC	20-a
Name	Counter party identification BIC (Transaction Declaration)	
Description	The BIC code identifying the counter party to the transaction.	
XML Element	CounterPartyIdentificationBIC	
Example	<CounterPartyIdentificationBIC>BANKLULLXXX </CounterPartyIdentificationBIC>	
Diagram		
XML format	String	
Validation	Either <i>CounterPartyIdentificationBIC</i> , <i>CounterPartyIdentificationMIC</i> or <i>CounterPartyCustomer</i> must be provided.	
Values	([A-Z][0-9]){11}	
Comments	Where the counterparty is an IF, the BIC code is required.	

Meta Data	COUNTER PARTY IDENTIFICATION MIC	20-b
Name	Counter party identification MIC (Transaction Declaration)	
Description	The MIC code Identifying the counter party to the transaction.	
XML Element	CounterPartyIdentificationMIC	
Example	<CounterPartyIdentificationMIC>XLUX </CounterPartyIdentificationMIC>	
Diagram		
XML format	String	
Validation	Either <i>CounterPartyIdentificationBIC</i> , <i>CounterPartyIdentificationMIC</i> or <i>CounterPartyCustomer</i> must be provided	
Values	([A-Z][1-9]){4}	
Comments	Where the counterparty is ✓ a regulated market, the field should be populated with the MIC code of the trading venue ✓ a multilateral trading facility (MTF), the field should be populated with the MIC code of the trading venue	

Meta Data	COUNTER PARTY CUSTOMER	20-c
Name	Counter party customer (Transaction Declaration)	
Description	The counter party to the transaction is not an investment firm, a regulated market, a MTF nor an entity acting as a central counterparty; it is listed as customer/client.	
XML Element	CounterPartyCustomer	
Example	<CounterPartyCustomer/>	
Diagram		
XML format	The element never contains attributes, children or values.	
Validation	Either <i>CounterPartyIdentificationBIC</i> , <i>CounterPartyIdentificationMIC</i> or <i>CounterPartyCustomer</i> must be provided	
Values	Element value is empty	

Meta Data	TRADING VENUE IDENTIFICATION BIC	21-a
Name	Trading venue identification BIC (Transaction Declaration)	
Description	The BIC code of the trading venue where the transaction was executed.	
XML Element	TradingVenueIdentificationBIC	
Example	<code><TradingVenueIdentificationBIC>BANKLULLXXX</code> <code></TradingVenueIdentificationBIC></code>	
Diagram	 <p>The BIC code of the trading venue where the transaction was executed.</p>	
XML format	String	
Validation	Input is mandatory	
Values	([A-Z][0-9]){11}	
Comments		

Meta Data	TRADING VENUE IDENTIFICATION MIC	21-b
Name	Trading venue identification MIC (Transaction Declaration)	
Description	The MIC code of the trading venue where the transaction was executed.	
XML Element	<TradingVenueIdentificationMIC>	
Example	<code><TradingVenueIdentificationMIC>XLUX</code> <code></TradingVenueIdentificationMIC></code>	
Diagram	 <p>The MIC code of the trading venue where the transaction was executed.</p>	
XML format	String	
Validation	Input is mandatory	
Values	([A-Z][1-9]){4}	
Comments		

Meta Data	TRADING VENUE XOFF	21-c
Name	Trading venue XOFF (Transaction Declaration)	
Description	The transaction was made off market.	
XML Element	TradingVenueXOFF	
Example	<code><TradingVenueXOFF/></code>	
Diagram	 <p>The transaction was made off market.</p>	
XML format	This element does not have attributes, children or a value.	
Validation	Input is mandatory	
Values	Element value is empty	
Comments		

Meta Data	TRANSACTION DECLARATION CANCELLATION	23
Name	Transaction declaration cancellation (Transaction Report)	
Description	Cancellation of a previously declared transaction.	
XML Element	TransactionDeclarationCancellation	
Example	<pre><TransactionDeclarationCancellation TransactionIdentification="123456789012345"> </TransactionDeclarationCancellation></pre>	
Diagram		
XML format	This is a complex type It contains one optional attribute, <i>DeclarantIdentificationBIC</i> , and one required attribute, <i>TransactionIdentification</i>	
Validation	Input is optional	
Values	Element value is empty	
Comments		

Meta Data	TRANSACTION IDENTIFICATION	
Name	Transaction identification (Transaction declaration cancellation)	
Description	Unique Identification for the transaction to be cancelled.	
XML Attribute	TransactionIdentification	
Example	<pre><TransactionDeclarationCancellation TransactionIdentification="123456789012345"> </TransactionDeclarationCancellation></pre>	
Diagram	See 'Transaction declaration cancellation' diagram.	
XML format	String	
Validation	Input is mandatory within transaction declaration cancellation	
Values	([A-Z][0-9]) {15}	
Comments		

■ 3.6. FEEDBACK FILE STRUCTURE

The CSSF provides a feedback file for every transaction report file it receives. The feedback file is sent to the IF or financial institution which sent the transaction report file.

The feedback file has two main functions:

- ✓ To serve as an acknowledgement to the reporting firm that the CSSF has received and processed the transaction report sent
- ✓ To identify any errors which may have been present with
 - The report file itself
 - The declarations or cancellations within the report

The file can be split into two sections header and feedback.

Header

As for the report file, the fields of the header section are considered to be all attributes of the root element of the feedback XML file.

FIELD	DESCRIPTION
Version	1.1
Report identifier	Uniquely identifies the report file for which the feedback file corresponds.
Creation date	The date on which the feedback file was created.
Creation time	The time at which the feedback file was created.

Feedback

Feedback is reported on both the actual report file itself, i.e. file naming, file corruption etc. and the actual content of the report, i.e. the transaction declarations and cancellations.

Report file feedback

The table below describes the feedback information provided for the report file.

FIELD	DESCRIPTION
Status	The status identifies whether or not the report file was processed correctly or not.
Feedback type	<p>Three types of feedback can be provided</p> <ul style="list-style-type: none"> ✓ Information ✓ Warning ✓ Error <p>Each type of feedback has an associated code and message describing the problem being raised.</p>

Declaration feedback

For each transaction in a report file the following information will be provided in the feedback file.

FIELD	DESCRIPTION
Transaction identifier	Uniquely identifies the transaction for which the feedback information corresponds.
Status	The status identifies whether or not an individual transaction was processed correctly or not.
Feedback type	<p>Three types of feedback can be provided</p> <ul style="list-style-type: none"> • Information • Warning • Error <p>Each type of feedback has an associated code and message describing the problem being raised.</p>

■ 3.7. XML FEEDBACKFILE SCHEMES

Meta Data	FEEDBACK REPORT
Name	Feedback report
Description	XML report acknowledging a single transaction report and identifying any declarations within the report which are in error.
XML Element	FeedbackReport
Example	<pre> <FeedbackReport Version="1.1" ReportIdentification=" BANKLULLXXX_2007-07-10_000142" CreationDate="2007-07-10" CreationLocalTime="11:25:33"> <ReportFileFeedback> <status>A</status> </ReportFileFeedback> <DeclarationFeedback TransactionIdentification="123456789012345"> <status>A</status> </DeclarationFeedback> </FeedbackReport> </pre>
Diagram	<p>The diagram illustrates the structure of the FeedbackReport element. It is a root element with a description: "Provide acknowledgement of a single report file and provides details of any errors regarding that report file and/or its contents." The FeedbackReport element has a set of attributes (indicated by a box labeled 'attributes') including Version, ReportIdentification, CreationDate, and CreationLocalTime. It contains two child elements: ReportFileFeedback and DeclarationFeedback. The ReportFileFeedback element has a description: "Provide feedback on the report itself (encoding, filename etc)." The DeclarationFeedback element is shown with a dashed border and a multiplicity of 0..∞, with a description: "Provide feedback for each transaction declared within a report file report."</p>

XML format	Complex element: Attributes: ✓ Version ✓ ReportIdentification ✓ CreationDate ✓ CreationLocalTime Children: ✓ ReportFileFeedback ✓ DeclarationFeedback
Validation	Input is mandatory.
Values	Element is empty.
Comments	

Meta Data	VERSION
Name	Version (Feedback report)
Description	Version of the file structure used (This schema expects 1.1).
XML Attribute	Version
Example	Version="1.1"
Diagram	See 'Feedback report' diagram
XML format	Decimal
Validation	Input is mandatory
Values	Decimal
Comments	

Meta Data	REPORT IDENTIFICATION
Name	Report identification (Feedback report)
Description	Unique identifies the report file for which the feedback file corresponds to. (ReporterIdentificationBIC_CreationDate_SequenceNumber)
XML Attribute	ReportIdentification
Example	ReportIdentification="BANKLULLXXX_2007-07-10_000142"
Diagram	See 'Feedback report' diagram
XML format	String
Validation	Input is mandatory
Values	([A-Z][0-9]){11}_[0-9]{4}-[0-9]{2}-[0-9]{2}_[0-9]{6}
Comments	

Meta Data	CREATION DATE
Name	Creation Date (Feedback report)
Description	File creation date (YYYY-MM-DD)
XML Attribute	CreationDate
Example	CreationDate="2007-07-10"
Diagram	See 'Feedback report' diagram
XML format	Date
Validation	Input is mandatory
Values	[0-9]{4}-[0-9]{2}-[0-9]{2}
Comments	


Meta Data	CREATION LOCAL TIME
Name	Creation local time (Feedback report)
Description	File creation time (hh:mm:ss)
XML Attribute	CreationLocalTime
Example	<i>CreationLocalTime="11:25:33"</i>
Diagram	See 'Feedback report' diagram
XML format	Time
Validation	Input is mandatory
Values	[0-9]{2}:[0-9]{2}:[0-9]{2}
Comments	

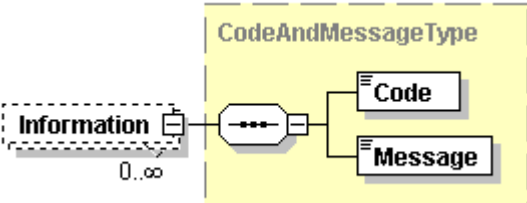
Meta Data	REPORT FILE FEEDBACK
Name	Report file feedback
Description	Feedback from processing the report file.
XML Element	ReportFileFeedback
Example	<pre><ReportFileFeedback> <status>A</status> </ReportFileFeedback></pre>
Diagram	
XML format	<p>Complex element:</p> <p>Children:</p> <ul style="list-style-type: none"> ✓ Status, ✓ Information, ✓ Warning, ✓ Error.
Validation	Input is mandatory
Values	Element is empty
Comments	

Meta Data	DECLARATION FEEDBACK
Name	Declaration feedback
Description	Feedback from processing one declaration.
XML Element	DeclarationFeedback
Example	<pre><DeclarationFeedback TransactionIdentification="123456789012345"> <status>A</status> </DeclarationFeedback></pre>
Diagram	
XML format	<p>Complex element:</p> <p>Attributes:</p> <ul style="list-style-type: none"> ✓ DeclarantIdentificationBIC, ✓ TransactionIdentification. <p>Children:</p> <ul style="list-style-type: none"> ✓ Status, ✓ Information, ✓ Warning, ✓ Error.
Validation	Input is optional
Values	Element is empty
Comments	

Meta Data	DECLARANT IDENTIFICATION BIC
Name	Declarant Identification BIC (Declaration feedback)
Description	The BIC code of the branch which executed the transaction.
XML Attribute	DeclarantIdentificationBIC
Example	<i>DeclarantIdentificationBIC="BANKLULLXXX"</i>
Diagram	See 'Declaration feedback' diagram
XML format	String
Validation	Input is optional
Values	{([A-Z] [0-9]){11}}
Comments	


Meta Data	TRANSACTION IDENTIFICATION
Name	Transaction identification (Declaration feedback)
Description	Unique Identification for a transaction.
XML Attribute	TransactionIdentification
Example	<i>TransactionIdentification="123456789012345"</i>
Diagram	See 'Declaration feedback' diagram
XML format	String
Validation	Input is mandatory
Values	([A-Z] [0-9]){15}
Comments	

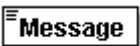
Meta Data	STATUS
Name	Status
Description	Status identifies whether or not the transaction was processed correctly.
XML Element	Status
Example	<i><Status>A</Status></i>
Diagram	
XML format	String.
Validation	Input is mandatory within 'Declaration feedback'.
Values	A R
Comments	A=Accepted R=Rejected

Meta Data	INFORMATION
Name	Information
Description	Provides information type feedback for a declaration.
XML Element	Information
Example	<i><Information></i> <i> <Code>TRA-016</Code></i> <i> <Message>Transaction accepted</Message></i> <i></Information></i>
Diagram	
XML format	Complex element. Children: ✓ Code ✓ Message
Validation	Input is optional
Values	Element is empty
Comments	

Meta Data	WARNING
Name	Warning
Description	Provides warning type feedback for a declaration.
XML Element	Warning
Example	<pre><Warning> <Code>TRA-040</Code> <Message>Report received beyond the allowed time frame </Message> </Warning></pre>
Diagram	
XML format	Complex element. Children: <ul style="list-style-type: none"> ✓ Code ✓ Message
Validation	Input is optional
Values	Element is empty
Comments	

Meta Data	ERROR
Name	Error
Description	Provides error type feedback for a declaration.
XML Element	Error
Example	<pre><Error> <Code>DEV-011</Code> <Message>Unknown currency code</Message> </Error></pre>
Diagram	
XML format	Complex element. Children: <ul style="list-style-type: none"> ✓ Code ✓ Message
Validation	Input is optional
Values	Element is empty
Comments	

Meta Data	CODE
Name	Code
Description	Provides a code corresponding to a message.
XML Element	Code
Example	<Code>VAL-042</Code>
Diagram	
XML format	String
Validation	Input is mandatory when within the elements Information, Warning and Error.
Values	[A-Z]{3}-[0-9]{3}
Comments	

Meta Data	MESSAGE
Name	Message
Description	Provides a message corresponding to a code.
XML Element	Message
Example	<Message>Invalid ISIN code</Message>
Diagram	
XML format	String
Validation	Input is mandatory when within the elements Information, Warning and Error.
Values	String. Maximum length 300 characters. BasicLatin and Latin-1 Supplement Unicode blocks.
Comments	

4. REPORTING CHANNELS FOR FILE TRANSFER

Information relating to file transfer protocols will be published when the protocols/reporting channels to be used during file transfer are defined.

■ 4.1. REPORTING CHANNELS REQUIREMENTS

A direct transfer of TAF reporting files to the CSSF is not allowed. In order to transfer their files, all reporting entities have to use the services of a reporting channel operator that guarantees them the full respect of their legal obligations.

The full responsibility to deliver the files to the CSSF (per opposition to “the reporting channel operator”) in due form and in time remains with the reporting entity. It has to ensure through an appropriate Service Level Agreement with the operator that the chosen reporting channel offers the necessary characteristics (contingency solution, appropriate intervention times, sufficient capacity) to respect its legal obligations.

■ 4.2. REPORT FILE TRANSFERS

Details pertaining to the means of file transfer have yet to be decided. The document will be updated when this information is available.

■ 4.3. DATA SECURITY

This section will cover information regarding file security for report files and feedback files. The main security concerns are the integrity and confidentiality of the transaction reports sent to the CSSF.

The exact details have yet to be defined and will be published here as and when available.

Report file encryption

Submitted report files are signed and encrypted by the IF using LuxTrust certificates. The sending IF is authenticated using the public key that is associated to the BIC code in the reporting filename.

Feedback file encryption

Feedback files are signed and encrypted by the CSSF.

5. CONTACT INFORMATION

For any concerns relating to regulatory or technical issues, please use the following contact information for the CSSF :

■ 5.1. PROJECT MANAGEMENT

Paul HERLING
Head of division Analysis and development
Department Information Technology
Tel.: (+352) 26 25 14 03
e-mail: s5.paul.herling@cssf.lu

■ 5.2. HELP-DESK TAF

Technical issues:

Tel.: (+352) 26 25 14 14
Fax: (+352) 26 25 16 14
e-mail: informatique@cssf.lu

Regulatory issues:

Tel.: (+352) 26 25 14 60 or (+352) 26 25 13 57
Fax: (+352) 26 25 16 01
e-mail: direction@cssf.lu

Monday to Friday from 09:00 to 12:00 and 14:00 to 16:00

■ 5.3. COMMISSION DE SURVEILLANCE DU SECTEUR FINANCIER

110, route d'Arlon
L-1150 Luxembourg
Postal address: L-2991 Luxembourg
Tel: (+352) 26 25 1-1 Fax: (+352) 26 25 1- 601
e-mail: direction@cssf.lu

Website : www.cssf.lu

6. REFERENCES

6.1. CODE REFERENCES

CODE	DETAILS
[BIC]	ISO 9362 - SWIFT / Bank Identifier Code (BIC) Format: Format Eleven alphanumeric characters The reporting entity has to use one single BIC for its identification in the transaction reporting. If the firm does not posses an identification code the entity has to acquire a valid BIC (free of charge by SWIFT for non SWIFT members) See: http://www.swift.com/biconline/index.cfm?fuseaction=display_aboutbic
[CFI]	ISO 10962 - Classification of Financial Instruments (CFI) Format: 6 alphabetical characters See: http://www.anna-web.com/ISO_10962/iso10962.htm
[Currency code]	ISO 4217 – Currency code Format: 3 alphabetical characters See: http://www.iso.org/iso/en/prods-services/popstds/currencycodeslist.html
[ISIN]	ISO 6166 - International Securities Identifying Number (ISIN) Format: 2 alphabetical characters, 9 alphanumeric characters and 1 digit (control) See: http://www.anna-web.com/ISO_6166/iso_standard.htm
[ISO 8601 Date]	ISO 8601 Date Format Extended format: YYYY-MM-DD See: http://www.iso.org/iso/en/prods-services/popstds/datesandtime.html
[ISO 8601 Time]	ISO 8601 Time Format Extended format: HH:MM:SS (As Luxembourg local time is used for all time and dates, no time zone indication is supported). See: http://www.iso.org/iso/en/prods-services/popstds/datesandtime.html
[MIC]	ISO 10383 - Codes for exchanges and market identification (MIC) Format: 4 alphanumeric characters See: http://www.iso15022.org/MIC/homepageMIC.htm

6.2. DOCUMENT REFERENCES

CODE	DETAILS
[MiFID level 2 Regulation]	European Commission Regulation No 1287/2006 of 10 August 2006, Official Journal of the European Union L241, 02/09/2006, p.1
[MiFID]	Directive 2004/39/EC of the European Parliament and of the Council of 21 April 2004, Official Journal of the European Union L145, 30/04/2004, p.1
[CSSF Circular]	Circulaire CSSF 07/302
[Law]	Loi du 13 Juillet 2007 relative aux marchés d'instruments financiers.

7. REFERENCE TABLES

■ 7.1. BIC CODES

This section will be updated to display a list of investment firms and their corresponding BIC codes when the complete list has been finalized.

■ 7.2. MIC CODES

This section will be updated to display a list of regulated markets and multilateral trading facilities along with their corresponding MIC codes when the complete list has been finalized.

■ 7.2. ERROR CODES

This section will be updated to display a list of error codes and messages when the complete list has been finalized.

8. EXAMPLES

8.1. CIRCULAR EXAMPLES

8.1.1. CIRCULAR EXAMPLE N° 1

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKALULLXXX" ReportIdentification="BNKALULLXXX_2007-06-15_000141" CreationLocalTime="15:25:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="ABCDE9876543210">
  <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>
</TransactionReport>
```

8.1.2. CIRCULAR EXAMPLE N° 2_A

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKALULLXXX" ReportIdentification="BNKALULLXXX_2007-06-15_000143" CreationLocalTime="15:25:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="ABCDE1234567890">
  <TradingDay>2007-06-15</TradingDay>
  <TradingLocalTime>09:00:00</TradingLocalTime>
  <BuySellIndicator>B</BuySellIndicator>
  <TradingCapacity>P</TradingCapacity>
- <Instrument>
  <InstrumentTypeCFI>ES</InstrumentTypeCFI>
  <InstrumentIdentificationISIN>LU00S0STOCK0</InstrumentIdentificationISIN>
</Instrument>
  <UnitPrice Notation="EUR">150.00</UnitPrice>
  <Quantity Notation="U">100.00</Quantity>
  <CounterPartyIdentificationBIC>BNKBLULLXXX</CounterPartyIdentificationBIC>
  <TradingVenueXOFF />
</TransactionDeclaration>
</TransactionReport>
```

8.1.3. CIRCULAR EXAMPLE N° 2_B

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKBLULLXXX" ReportIdentification="BNKBLULLXXX_2007-06-15_002510" CreationLocalTime="15:25:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="ABCDE1237894560">
  <TradingDay>2007-06-15</TradingDay>
  <TradingLocalTime>09:00:00</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>
  <CounterPartyIdentificationBIC>BNKALULLXXX</CounterPartyIdentificationBIC>
  <TradingVenueXOFF />
</TransactionDeclaration>
</TransactionReport>
```

■ 8.1.4. CIRCULAR EXAMPLE N° 3_A

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKALULLXXX" ReportIdentification="BNKALULLXXX_2007-06-15_000148" CreationLocalTime="15:25:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="000001111111111">
  <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">150.00</Quantity>
  <CounterPartyIdentificationBIC>BNKBLULLXXX</CounterPartyIdentificationBIC>
  <TradingVenueXOFF />
</TransactionDeclaration>
</TransactionReport>
```

■ 8.1.5. CIRCULAR EXAMPLE N° 3_B

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKBLULLXXX" ReportIdentification="BNKBLULLXXX_2007-06-15_002512" CreationLocalTime="15:28:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="000002574194675">
  <TradingDay>2007-06-15</TradingDay>
  <TradingLocalTime>09:00:00</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>
  <CounterPartyIdentificationBIC>BNKALULLXXX</CounterPartyIdentificationBIC>
  <TradingVenueXOFF />
</TransactionDeclaration>
</TransactionReport>
```

■ 8.1.6. CIRCULAR EXAMPLE N° 4_A

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKALULLXXX" ReportIdentification="BNKALULLXXX_2007-06-15_000147" CreationLocalTime="15:25:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="000002748152634">
  <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>
  <CounterPartyIdentificationBIC>BNKBLULLXXX</CounterPartyIdentificationBIC>
  <TradingVenueIdentificationMIC>MRMR</TradingVenueIdentificationMIC>
</TransactionDeclaration>
</TransactionReport>
```

■ 8.1.7. CIRCULAR EXAMPLE N° 4_B

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKBLULLXXX" ReportIdentification="BNKBLULLXXX_2007-06-15_000146" CreationLocalTime="18:12:07"
  CreationDate="2007-05-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="000002374958741">
  <TradingDay>2007-06-15</TradingDay>
  <TradingLocalTime>09:00:00</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>
  <CounterPartyIdentificationBIC>BNKALULLXXX</CounterPartyIdentificationBIC>
  <TradingVenueIdentificationMIC>MRMR</TradingVenueIdentificationMIC>
</TransactionDeclaration>
</TransactionReport>
```

■ 8.1.8. CIRCULAR EXAMPLE N° 5

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKALULLXXX" ReportIdentification="BNKALULLXXX_2007-06-15_000149" CreationLocalTime="19:54:34"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="000002517945814">
  <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="000002517945815">
  <TradingDay>2007-06-15</TradingDay>
  <TradingLocalTime>09:00:00</TradingLocalTime>
  <BuySellIndicator>S</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>
</TransactionReport>
```

■ 8.1.9. CIRCULAR EXAMPLE N° 6

```
<?xml version="1.0" encoding="UTF-8" ?>
- <TransactionReport Version="1.1" ReporterIdentificationBIC="BNKALULLXXX" ReportIdentification="BNKALULLXXX_2007-06-15_000150" CreationLocalTime="15:25:33"
  CreationDate="2007-06-15" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://www.cssf.lu/ns/taf/2007-08-31"
  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="000002614876218">
  <TradingDay>2007-06-15</TradingDay>
  <TradingLocalTime>09:00:00</TradingLocalTime>
  <BuySellIndicator>B</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>
- <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>
</TransactionReport>
```