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PREFACE

PURPOSE

This document describes how to use the TCS (Trading Confirmation System), which is a Euronext web-based application for the publication and reporting functions that are available to TCS trading members.

TARGET AUDIENCE

This User Guide is targeted at Euronext members who use the TCS-Web Interface to access the central TCS application and want to use the declaring functionalities.

WHAT'S NEW?

The following lists only the most recent modification made to this revision.

REVISION NO./	DATE	AUTHOR	CHANGE DESCRIPTION
4.1	28 Jul 2021	Euronext Technologies	- Updated section "1.1 Logging In": change in client support address: ctsg@euronext.com becomes clientsupport@euronext.com change in tcs web site address: Production environment: https://tcs-p.euronext-net.com becomes https://tcs-p.euronext.com EUA environment: https://tcs-h.euronext-net.com becomes https://tcs-h.euronext.com
4.0	17 Dec 2015	Euronext Technologies	Updated for Euronext Funds Services and new declaration upload feature

RECOMMENDED BROWSER CONFIGURATION

To fully benefit from the TCS-Web application, Euronext recommends using Internet Explorer 11.

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OVERVIEW

THE TRADE CONFIRMATION SYSTEM OVERVIEW

The trade confirmation system supports several types of services, mainly:

- Trading outside the central order book such as block trades, negotiated deals, VWAP transactions and after hours trades
- Transaction Reporting to the market authorities as well as Trade Reporting (publication) services
- Trading on the Euronext Funds Services (EFS) which is a regulated market.

All these services/markets can be accessed using:

- The FIX 4.2 or Binary protocol messages. Note that these protocols are the same as those used for UTP access.
- The eTCS access, which is a direct Web access using the soap protocol.
- The TCS WEB interface, which is the subject of this user guide.

TRANSACTION AND TRADE REPORTING SERVICE FOCUS

In the context of the Transaction and Trade Reporting Service compliance with MIFID I, TCS provides two ways of entering an order for declaration purposes:

- **Declaration:** A declaration is one side of a potential trade (in other words, an order) that is entered by the declaring member in TCS. It awaits matching with the declaration of the counterparty on the opposite side, or, if it fails to match within the given period of time, it is eliminated from TCS.
- **One side Trade:** A trade entered by the declaring member in TCS and exempted from matching with the confirmation of the counterparty.

In the same context, TCS provides its subscribers with the possibility of managing and using four types of "OTC" operation for declaring and publication purposes.

The following is a declaration as described above.

- **OTC Trade**: bilateral OTC trade resulting from the matching of a buy declaration and a sell declaration. The trading members must be Euronext members. The instruments must be Euronext instruments. This operation is eligible for clearing and settlement.

The other three types are *one-sided trades* as described above. Note that clearing and settlement services are not provided for these types of operation; they are provided to non-members of Euronext; the scope of the instruments includes European Equities and ETFs.

- **OTC Trade for publication:** OTC trade declared by a trader to be published to the market.
- **OTC Trade for reporting:** OTC trade declared by a trader to be reported to the market authorities. This type of trade is not published.
- **OTC Trade for publication and reporting:** OTC trade declared by a trader to be published to the market and reported to the market authorities.

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1. GETTING STARTED

This section explains how to start the TCS-Web Interface so that you can communicate with the central TCS application.

More precisely, it tells you how to:

- Log in
- Log out

Note that:

- Your user ID and pin-code and SecurID® card are given to you by the Euronext Market Services Customer Access Services, cas@euronext.com
- For any support, you can contact as well the Euronext Market Services Customer Technical Support Group on clientsupport@euronext.com.

1.1 LOGGING IN

To log in to the central TCS application via the TCS-Web Interface:

1. Go to the following URL in your web browser:

- Production environment: **https://tcs-p.euronext.com**
- Test (EUA) environment: **https://tcs-h.euronext.com**

The following page appears, allowing you to set the language to be used in the TCS-Web Interface.

2. Click English to access the TCS-Web Interface in English, Français to use the TCS-Web Interface in French.
3. When the TCS log-in page appears, type in your **user ID** (max eight characters) and your **password**.

   Your password is updated every 30 seconds.

   It is obtained using your SecurID® card, as follows:

   a. Type your pin-code into the SecurID® card.

   b. Click on the diamond symbol. Your password is displayed on the SecurID® screen.

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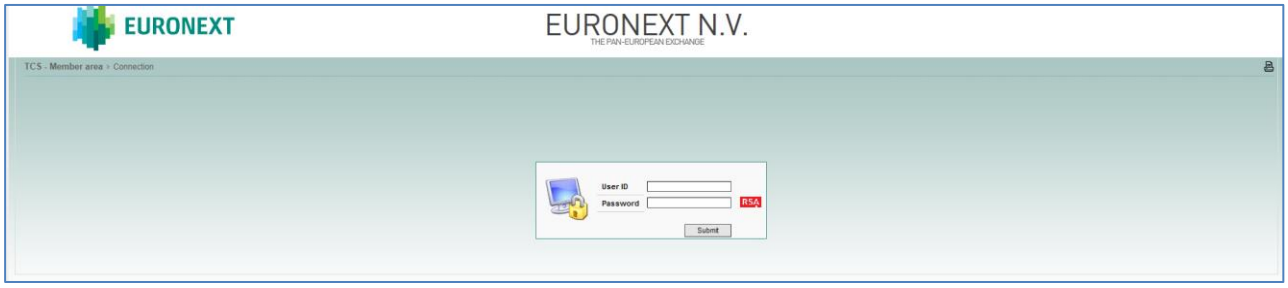
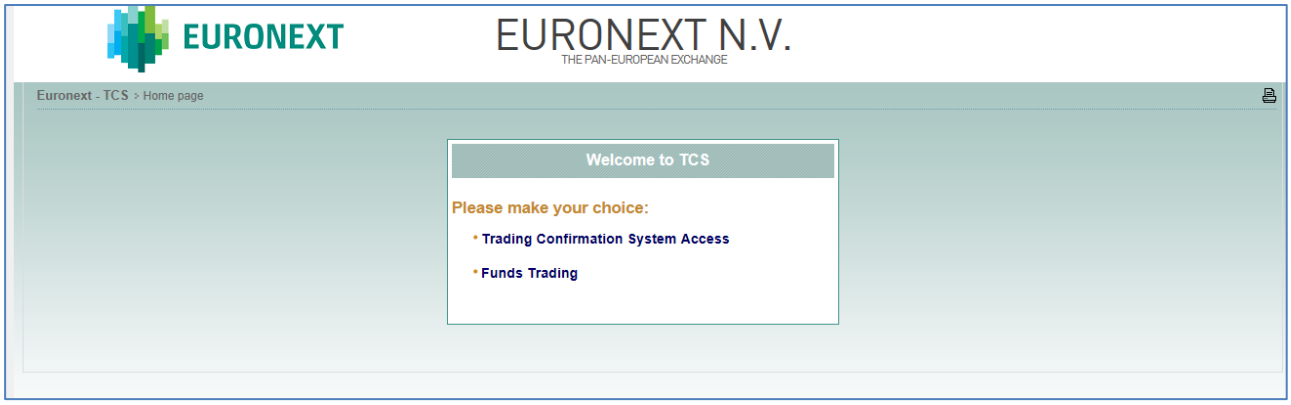


4. Click **Go** to verify your ID and password.

   If you make a mistake when entering your login information, your request is rejected and the TCS log-in page reappears for you to try again.

   NB: On the TCS-Web platform, you have only 10 chances to log in. After this, the TCS application will not accept further log-in attempts. This applies only to the TCS-Web application

   The following window appears:



   You are now given the choice between TCS Access or the Funds Trading.

5. Choose the Trading Confirmation System Access. (For Funds Trading refer to the TCS-Web User Guide). The TCS-Web Home page will appear:

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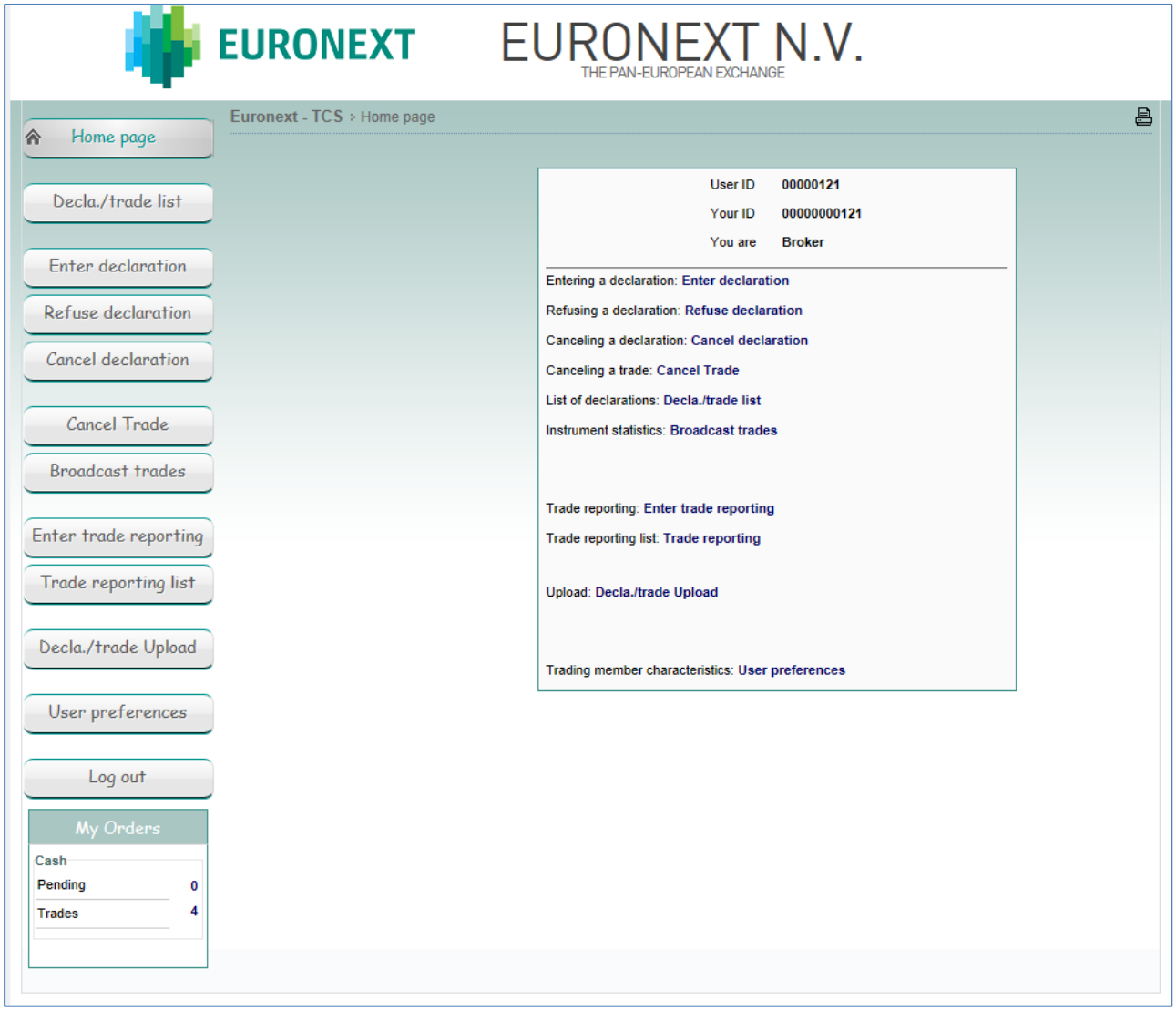

1.2 LOGGING OUT

To log out, go to the Home Page and click the Log Out button. You must use the Log Out button to disconnect when you have finished using TCS-Web. If you do not log out and simply close your web browser, TCS still considers you as connected and you must wait one hour before you can reconnect.

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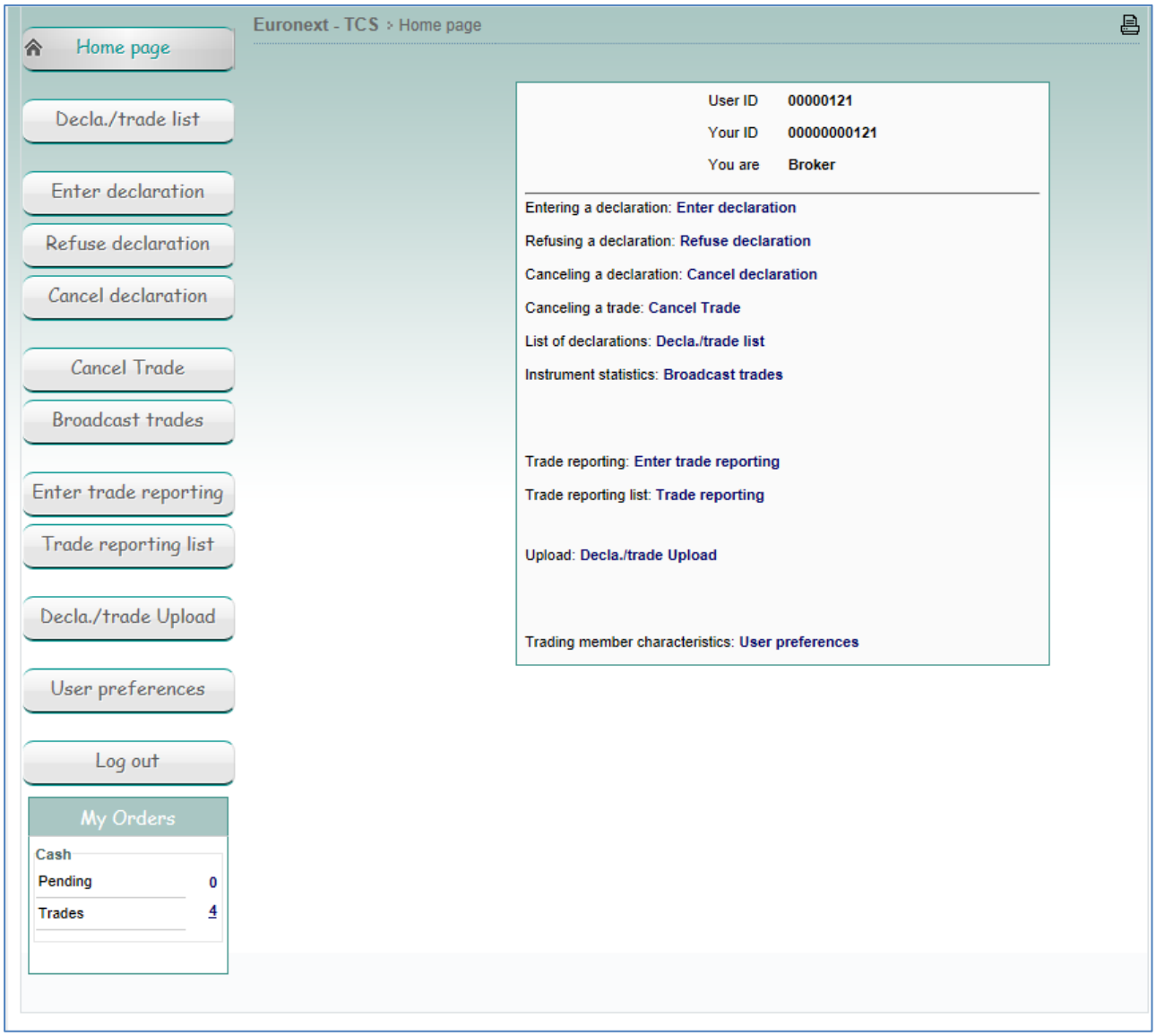
2. USING TCS WEB FUNCTIONS

The TCS-Web Interface enables you to communicate with the central TCS application via commands and inquiries that are described in the following sections.

2.1 VIEWING AND USING THE TCS HOME PAGE



The left-hand side of the TCS Home Page contains the TCS Main Menu, from which you can perform the following tasks:

- Enter a declaration
- Refuse a declaration
- Cancel a declaration
- Cancel a trade
- Upload a trade report file (Trade Report Upload)
- Enter a one side trade report (Enter Trade Reporting)
- Define default values for entering a declaration (User Preferences)

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You can also view the following information:

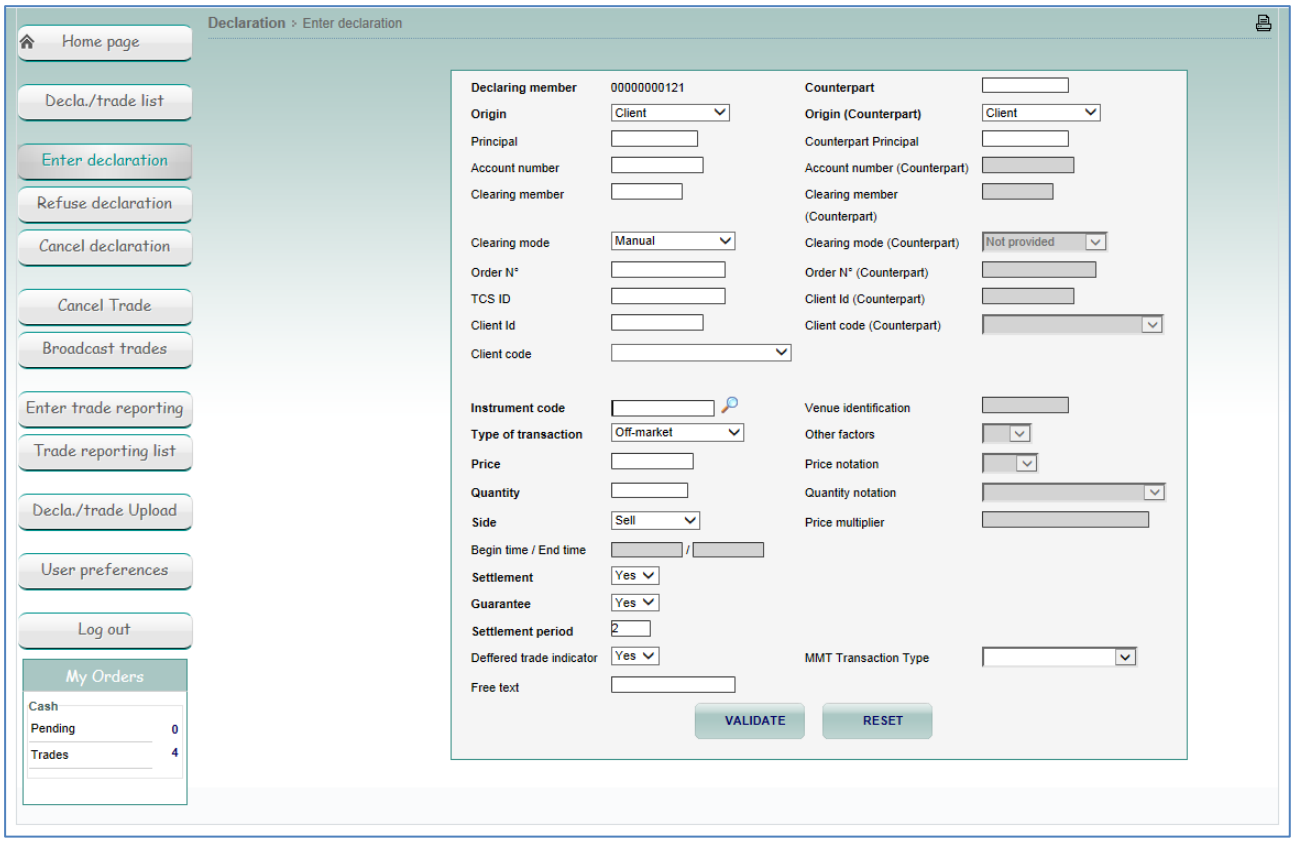
- View a list of declarations and trades (Decla./Trade List)
- View the current day's trading statistics (Broadcast Trades)
- View a list of trade reports (Trade Reporting List)

2.2 ENTERING A DECLARATION

You can use the TCS-Web Interface to enter a TCS declaration. This means that you enter either the buy or sell side of a trade (called a declaration), and your counterpart enters the other side. If your trade is a cross trade, you enter declarations for both sides.

To enter a declaration, do the following:

1. From the Menu, choose Enter Declaration.



Type the following information about your declaration:

- **Declaring member.** Your member ID is already provided.
- **Origin.** Mandatory. The origin of the declaration, which can be one of the following:
  - Client
  - In-house
  - Liquidity provider
  - Related party
- Principal. Optional. Only used in the case of a cross trade to designate the member ID of the principal on whose behalf you are acting on the sell side. TCS checks that you are authorized for this principal; that means that a Trading Member/Principal link has been defined for you and your principal. If no link exists, the declaration is rejected.
- Account number. Optional. The account number to which the trade is to be booked.

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- Clearing member. Optional. The ID of your clearing member or the default clearing member. NB: This item is not checked by TCS since the clearing organization automatically assigns the declaring member's clearing house or principal based on the parameters defined in the Trader/Clearer links data item.
- Clearing mode. Optional.
  - Not provided
  - Manual
  - Automatic posting
  - Automatic give-up
- Order N°. Optional. The number that the trader assigns to the order.
- TCS ID. Optional. Your internal TCS ID, which TCS does not check.
- Client ID. Optional. The member ID of the principal on whose behalf you are acting. TCS checks that you are authorized for this principal; that means that a Trading Member/Principal link has been defined for you and your principal. If no link exists, the declaration is rejected.
- Client Code. Optional. Possible values: For a BIC Code, For an FRN Code, For a NIF Code, For an internal Code, for the identification number, Other.
- **Counterpart.** Mandatory. The ID of the trading member who is the counterpart for this declaration. In case of a cross trade, this field will provide your own ID automatically.
- **Origin (Counterpart)**. Mandatory in case of a cross, otherwise it is not checked by TCS:
  - In-house
  - Client
  - Liquidity provider
  - Related party
- Counterpart Principal. Optional. The ID of the principal of your counterpart.
- Account number (Counterpart). Optional.
- Clearing Member (Counterpart). Optional.
- Clearing Mode (Counterpart). Optional.
  - Not provided
  - Manual
  - Automatic posting
  - Automatic give-up
- Order Number (Counterpart). Optional.
- Client ID (Counterpart). Optional.
- Client Code (Counterpart). Optional.
- **Instrument Code.** Mandatory. The ID of the instrument for which the declaration is being made. This can be in one of the following formats:
  - ISIN code
  - Mnemonic code
- **Type of transaction**. Mandatory. From the list, choose one of the following types of transaction:
  - Off-market
  - OTC trade
  - Carryover - buy side
  - Carryover - sell side
  - Market VWAP
  - Second Listing

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NB: You can define a default transaction type using the user preferences (see Section 2.13).

- **Price**. Mandatory. The price at which the declaration is to match with the counterpart declaration. TCS checks the price when you enter your declaration. Note that for a VWAP transaction, if the price field is not filled, an error message occurs with the awaited VWAP reference price.
- **Quantity**. Mandatory. The quantity of shares or lots. TCS checks the quantity when you enter your declaration.
- **Side**. Mandatory. The side of the declaration. This can be one of the following.
  - Buy
  - Sell
  - Cross

  NB: you can define a default side using the user preferences (see section 2.13)
- Begin time / end time. The start and end time used in calculating the VWAP (Volume Weighted Average Price). Format: hh:mm:ss. These zones can only be filled when the Type of Transaction is Market VWAP.

  If you do not enter times for a Market VWAP transaction, TCS selects as start time the time at which the group for the given instrument opens and as end time the time that the group passes into the Market Control Intervention phase at the end of the day.
- **Settlement.** Select one of the following:
  - Yes. The trade is to be settled by the settlement organization.

    OR
  - No. The trade is *not* to be settled by the settlement organization.
- **Guarantee** (optional). If Settlement = Yes, this field can have one of the following values:
  - Yes. The trade is guaranteed by the clearing organization.
  - No. The trade is *not* guaranteed by the clearing organization.
  - Default. The trade is guaranteed by the clearing organization.
- **Settlement period** (optional). The settlement period in days:
  - For stocks, the period can be between 2 and 30 days.
  - For bonds, the period must be 2 or 3 days; otherwise, the trade is rejected by the clearing organization.
  - The default value (00) is 2 days.

    NB : If Settlement is set to no, it is not possible to enter a settlement period.
- Deferred Trade Indicator. On Off-market trades on European regulated equities, and depending on the block size level, a deferred publication is authorised for trades outside the book.

  Possible values:
  - No: publication is immediate
  - Yes: publication is deferred
- Free Text. Optional. Maximum of 18 characters. Any additional information e.g. for clearing.
- Venue identification (mandatory and only used for OTC operations) identifies the venue where the trade is executed :
  - MIC code
  - SI (Systematic Internaliser)
  - BIC code
  - OTC
- Other factors (optional and only used for OTC operation) indicates whether the exchange of shares is determined by factors other than the current market valuation of the shares.
  - Yes

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  - No
  - Blank : not applicable
- Price notation (optional and only used for OTC operation) indicates the code of the currency (ISO 44217 3A) in which the price is expressed. If not filled in, TCS will apply the currency defined for the instrument as referenced in the system.
- Quantity notation(optional and only used for OTC operation) indicates whether the quantity is the number of units of financial instruments, the nominal value of bonds or the number of derivative contracts.
  - UNT: number of units
  - FMT: facial amount nominal value
  - Blank: quantity notation as referenced in TCS.
- Price multiplier (optional and only used for OTC operations) specifies the number of units of a financial instrument contained in a single trading lot, e.g. the number of securities represented by one contract.
- MMT Transaction Type. Optional. Indicates a transaction of the type Market Model Typology. Possible values:
  - Plain Vanilla Trade. An ordinary/standard trade for the specified trading phase or book type.
  - Dark Trade. A trade that executes under the reference price waiver and the large in scale waiver.
  - Benchmark Trade. A category for Volume Weighted Average Price (VWAP), Time Weighted Average Price (TWAP), Competitive Volume Weighted Average Price (CVWAP) and all other trades where the price is calculated over multiple time instances according to a given benchmark. Such trades may differ in price from the prevailing market price at the time the trade is published.
  - Technical Trade. Trades that either represented non-addressable liquidity or where the exchange of shares is determined by factors other than the current market valuation of the share. Non-exhaustive examples of such trades include: ex/cum dividend trades; give-up/give-in; OTC hedges of a derivative; interfund transfers; trades for the creation/redemption of ETFs, exchange for physical trades, principal portfolio trades and non-standard settlement trades where the financing cost is included in the price rather than accounted for separately.
  - Give-up/Give-in Trade. A trade that has resulted from an order having been executed by a broker on behalf of another broker. A give-up (or give-in) trade means that the broker who executed the trade must give-up the commission for executing that trade to the other broker.
  - Ex/Cum dividend Trade. Ex-dividend: A trade that has been executed on or after a prescribed exdividend date. The purchaser of the share will not be eligible to receive a due dividend payment on that share. Cum-dividend: A trade that has been executed prior to a prescribed exdividend date. The purchaser of the share will be eligible to receive a due dividend payment on that share.
  - Trade with condition. Trades where the exchange of shares is determined by factors other than the current market valuation, as recommended in the original 200 7 MiFID recommendations. It is anticipated that this indicator will eventually be subsumed into the MMT definitions of Benchmark Trade or Technical Trade, as appropriate.

2. Click Validate.
   - If the declaration is accepted (in other words, if there are no errors), TCS assigns a declaration number, e.g. 910447. (If your counterpart enters a declaration on the other side of the book and TCS matches the two declarations, that same number is assigned to the resulting trade. Thus, the number identifying a pending declaration or an executed trade is called the TCS trade number.)

     TCS then sends a notification message to you and your counterpart (see Section 2.9), and a short message is displayed with the result of your declaration.

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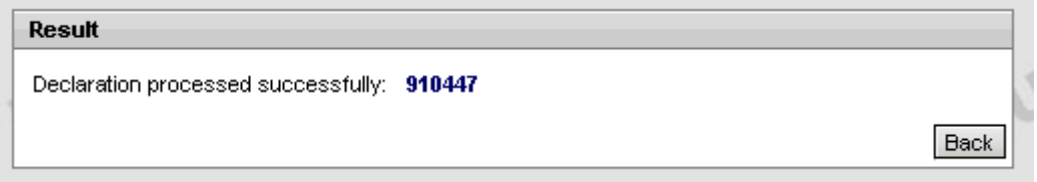


If you click the trade number (e.g. 910447) in this message, the Declaration/Trade List page is displayed, with your declaration (or matched trade) shown.

– If the declaration contains an error, TCS sends an error message, which appears in a box on top of your Enter Declaration page.

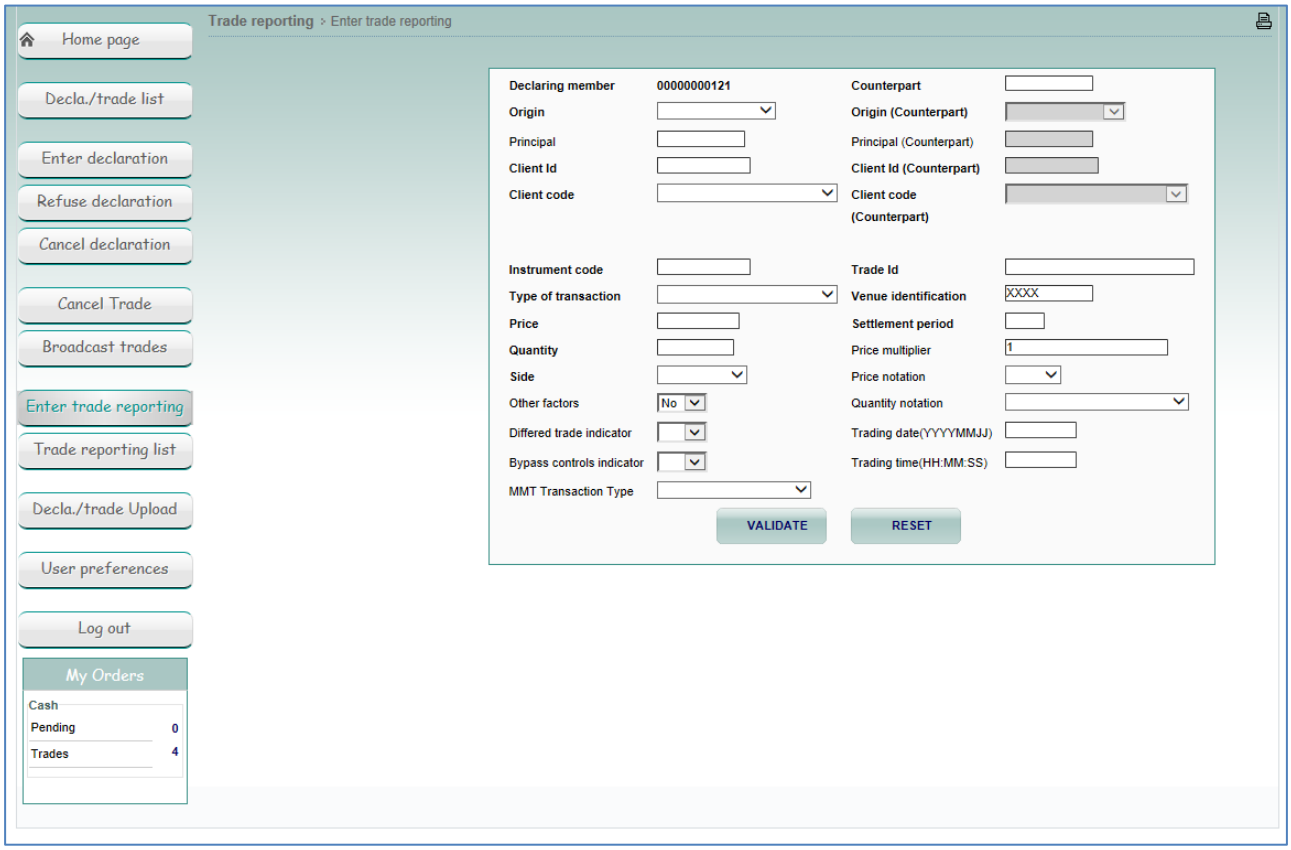
The declaration information you typed remains visible on the page so that you can perform the necessary correction(s). Once you have corrected the declaration, click Validate

3. To reset the page to the default values (for example, to clear values in a declaration where you have made errors so that you can re-enter it correctly), click Reset.
4. To respond to a declaration that has been entered by your counterpart.

2.3 ENTERING A TRADE REPORTING

To enter a trade report, do the following:

1. From the Menu, choose Enter Trade Reporting.



Enter the following information for your declaration:

- **Declaring member** . Your member ID is already provided.
- **Origin.** Mandatory. The origin of the declaration, which can be one of the following:

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- Client
- In-house
- Liquidity Provider
- Related Party

NB: you have to define the origin of both sides and you can define default sides using the user preferences (see section 2.13)

- Principal. Optional. Only used in the case of a cross trade to designate the member ID of the principal on whose behalf you are acting on the sell side. TCS checks that you are authorized for this principal; that means that a Trading Member/Principal link has been defined for you and your principal. If no link exists, the declaration is rejected.
- **Client ID**. Mandatory. The member ID of the principal on whose behalf you are acting. TCS checks that you are authorized for this principal; that means that a Trading Member/Principal link has been defined for you and your principal. If no link exists, the declaration is rejected.
- **Client Code.** Mandatory. Possible values: For a BIC Code, For an FRN Code, For a NIF Code, For an internal Code, for the identification number, Other.
- **Counterpart.** The ID of the trading member who is the counterpart for this trade. In case of a cross trade, this field will provide automatically your own ID. Note: this field is not controlled by TCS.
- **Origin (Counterpart).** Mandatory. The origin of the counterpart of the declaration, which can be one of the following:
  - Client
  - In-house
  - Liquidity Provider
  - Related Party

  NB: you have to define the origin of both sides and you can define default sides using the user preferences (see Section 2.12)
- Principal (Counterpart). Optional. Only used in the case of a cross trade to designate the member ID of the principal on whose behalf you are acting on the sell side.
- **Client ID (Counterpart).** The member ID of the principal on whose behalf you are acting. TCS checks that you are authorized for this principal; that means that a Trading Member/Principal link has been defined for you and your principal. If no link exists, the declaration is rejected.
- **Client Code (Counterpart).** Possible values: For a BIC Code, For an FRN Code, For a NIF Code, For an internal Code, for the identification number, Other.
- **Instrument code**. Mandatory. The ID of the instrument for which the trade is being made. This can be in one of the following formats:
  - ISIN code
  - Mnemonic code
- **Type of transaction**. From the drop-down list, choose one of the following types of transaction:
  - OTC trade for publication
  - OTC trade for reporting
  - OTC trade for publication & reporting

  Note: You can define a default transaction type using the user preferences (see Section 2.13).
- **Price**. Mandatory. The price to declare for the trade. Price checks will be performed by TCS if the type of transaction is OTC trade for publication or OTC trade for publication & reporting
- **Quantity**. Mandatory. The quantity of shares to declare for the trade. Quantity checks will be performed by TCS if the type of transaction is OTC trade for publication or OTC trade for publication & reporting

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- **Side**. Mandatory. Your side of the trade. This can be one of the following.
  - Buy
  - Sell
  - Cross

  Note: you can define a default side using the user preferences (see section 2.13)
- Other factors. Optional. Indicates whether the exchange of shares is determined by factors other than the current market valuation of the shares.
  - Yes
  - No
  - Blank : not applicable
- Deferred trade indicator. Mandatory for OTC trade publication and OTC trade publication & reporting. It allows you to select the following type of publication:
  - No: immediate publication of the trade
  - Yes: the publication delay of the trade is determined by TCS
- Bypass control indicator. Mandatory for OTC trade publication and OTC trade publication & reporting. It allows to bypass the price and size check of the trade
  - No: price and size check will be performed for the trade
  - Yes: price and size check will be bypassed for the trade
  - Blank: not applicable
- **Trade ID.** Mandatory. Provided by the declaring member to identify the trade. It must be unique to the trading venue, trading date and instrument.
- **Venue identification.** Mandatory. Identifies the venue where the trade is executed:
  - MIC code
  - SI (systematic internaliser)
  - BIC code
  - OTC
- Price notation. Optional. Indicates the code of the currency (ISO 44217 3A) in which the price is expressed. If not filled in, TCS will apply the currency defined for the instrument as referenced in the system.
- Quantity notation. Optional. Indicates whether the quantity is the number of units of financial instruments, the nominal value of bonds or the number of derivative contracts.
  - UNT: number of units
  - FMT: facial amount nominal value
  - Blank: quantity notation as referenced in TCS.
- Price multiplier. Optional. Specifies the number of units of a financial instrument contained in a single trading lot, e.g. the number of securities represented by one contract.
- Trading date. Optional. The trading date on which the transaction is executed. It can be different from the current day.
- Trading time. Optional. The trading time at which the transaction is executed. It is expressed in CET.

2. Click Validate.
   - If the trade is accepted (in other words, if there are no errors), TCS assigns a trade number, e.g. 911220

     TCS sends a notification message to you and your counterpart (see section 2.9), and a short message is displayed with the result of your trade.

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If you click the trade number (e.g. 911220) in this message, the Declaration/Trade List page (described in section 2.10) is displayed, with your matched trade shown.

- If the trade contains an error, TCS sends an error message, which appears in a box on top of your Enter Trade page.

- The trade information that has been entered remains visible so that you can perform the necessary correction(s). Once the trade corrected, click Validate.

2.4 FINDING THE NUMBER OF A DECLARATION OR TRADE

To refuse or cancel a pending declaration or to cancel a trade, you need the TCS trade number. To find this number:

1. Display the declaration or trade on a list of your TCS declarations and trades (see Section 2.8).
2. Find the declaration or trade, and then find the TCS trade number in the ID column (e.g. 341).

2.5 REFUSING A DECLARATION

If another trading member enters a TCS declaration and includes your member ID as the counterpart, you receive a notification message that contains the ID of the declaring member, details about the declaration, and the TCS trade number of the declaration (see Section 2.9).

If (due to a typing error) you have been incorrectly identified as the counterpart or if you no longer want to be the counterpart in the declaration, you can refuse the declaration.

To refuse a declaration:

1. Make sure that you know the number assigned by TCS to the declaration that you want to refuse (this number is referred to as the TCS trade number); see Section 2.4.
2. From the Main Menu, choose Refuse Declaration. The Refuse a Declaration page is displayed, with your trading member ID automatically filled in after Declaring Member.

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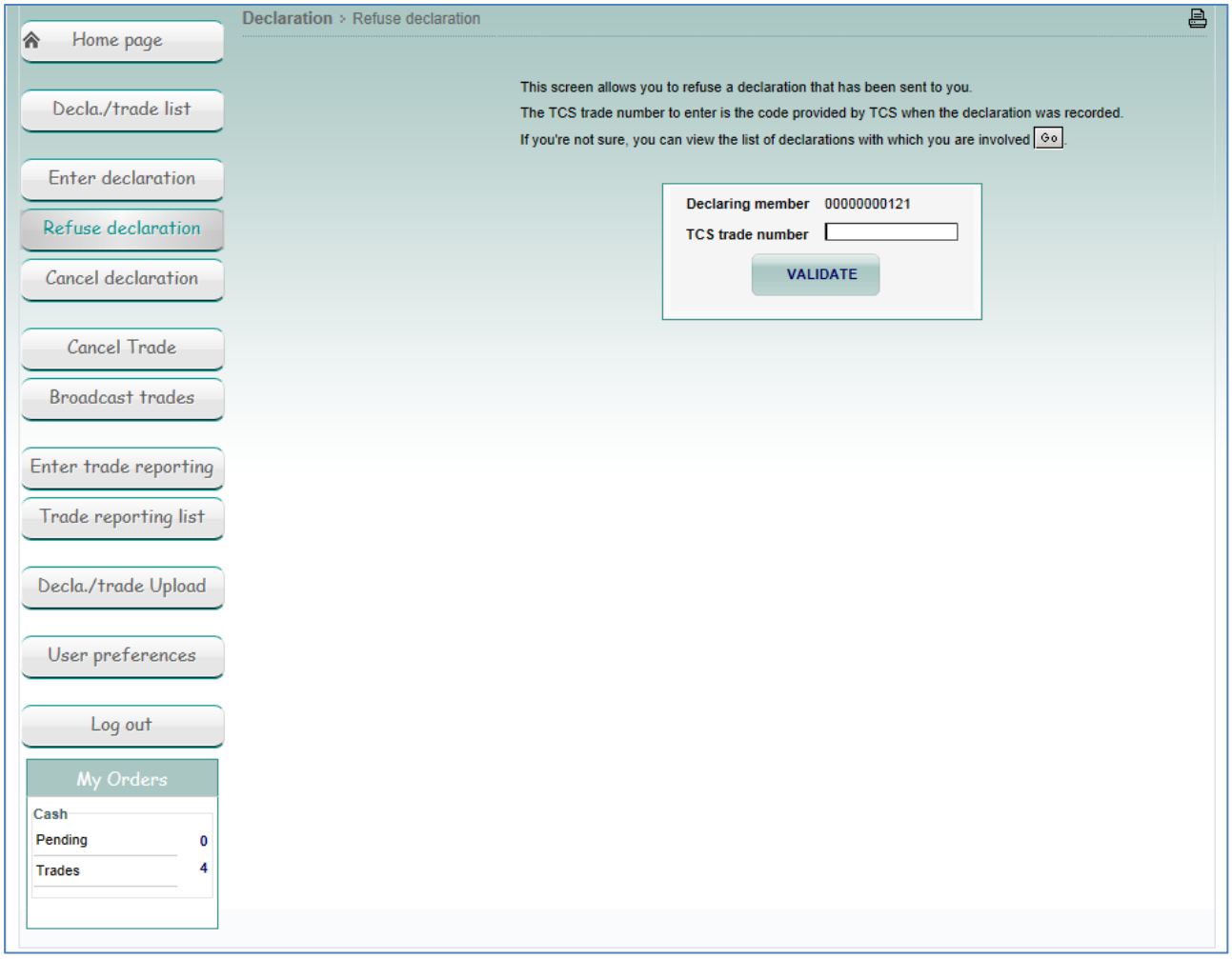

3. After TCS Trade Number, type the number of the declaration you want to refuse.
4. Click Validate. When asked to confirm, click OK. TCS sends a notification to you and the counterpart indicating that you have refused the declaration.

   NB: You can also refuse a declaration from the Declaration/Trade List page; see Section 2.5.

2.6 CANCELLING A DECLARATION

If you have entered a declaration and it has not already been matched with the declaration of your counterpart, you can cancel the declaration as described here:

1. Make sure that you know the number assigned by TCS to the declaration that you want to cancel (this number is referred to as the TCS trade number); see Section 2.4.
2. From the Main Menu, choose Cancel a Declaration. The Cancel a Declaration page is displayed, with your trading member ID automatically filled in as the declaring member.

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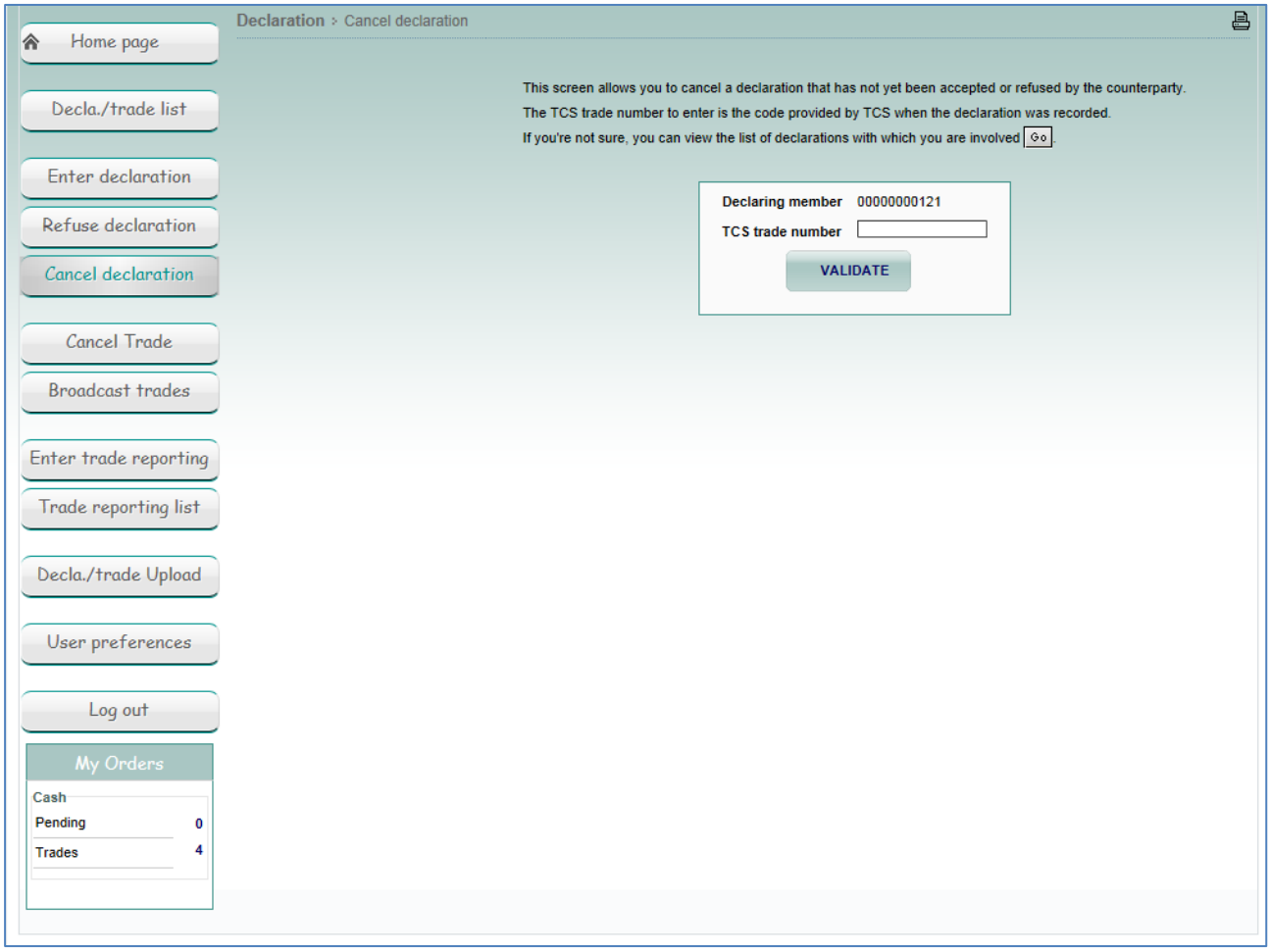

3. On the Cancel a Declaration page, after TCS Trade Number, type the declaration number for the declaration you want to cancel.
4. Click Validate. When asked to confirm, click OK. TCS sends a cancellation notification to you and to your counterpart indicating that you have cancelled the declaration.

   NB: You can also cancel a declaration from the Declaration/Trade List page; see Section 2.8.

2.7 CANCELLING A TRADE

As a TCS trading member, you can cancel a trade that resulted from a declaration or trade that you entered, provided that your counterpart also cancels the trade. To cancel a trade:

1. Make sure that you know the number assigned by TCS to the trade that you want to cancel (this number is referred to as the TCS trade number); see Section 2.4.
2. From the Main Menu, choose Cancel Trade. The Cancel a Trade page is displayed, with your trading member ID automatically filled in as the declaring member.

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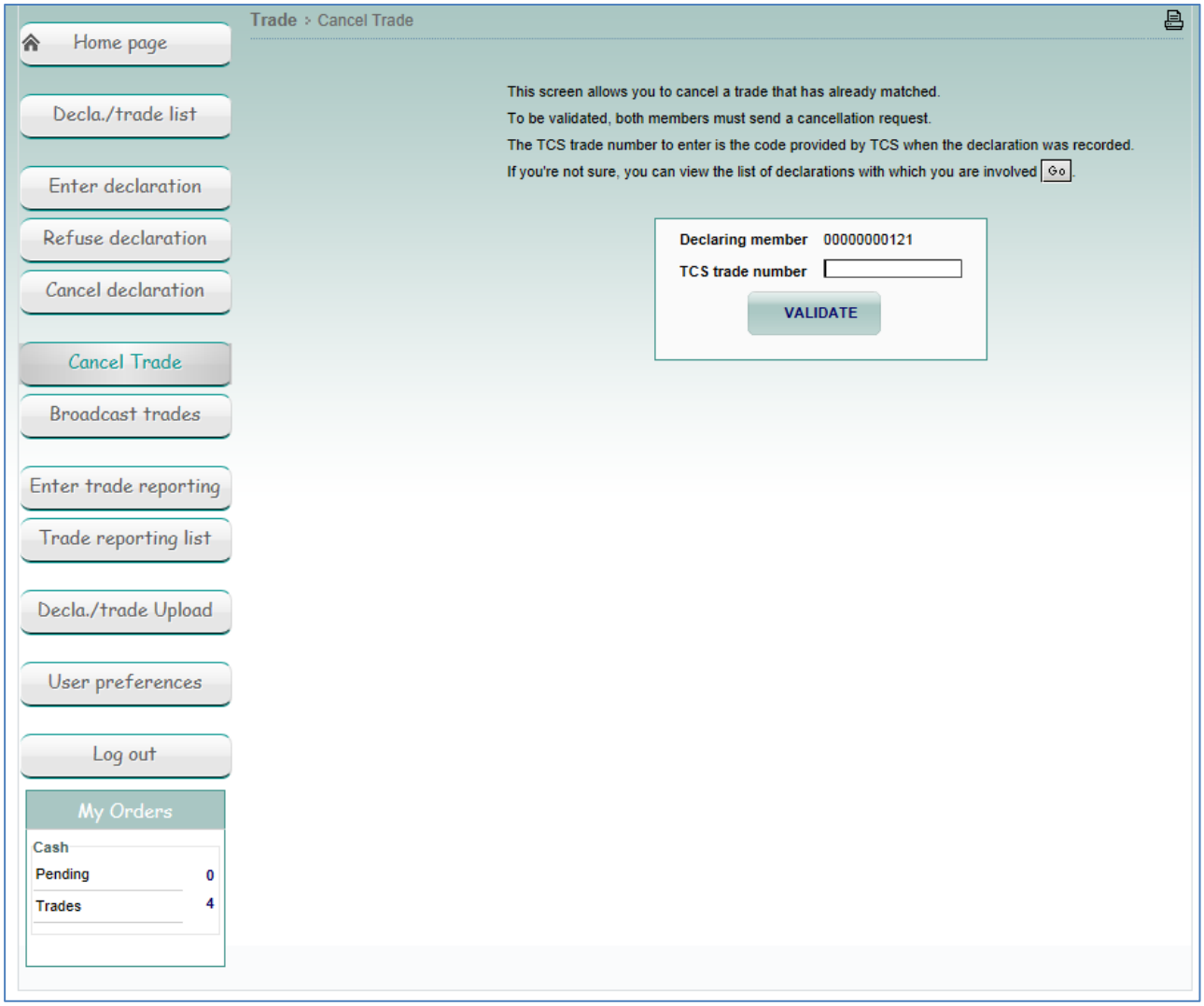
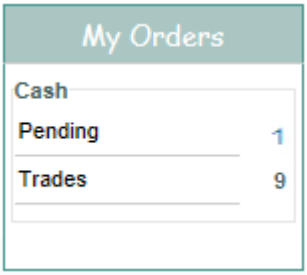


3. After TCS Trade Number, type the TCS trade number for the trade you want to cancel.
4. Click Validate. When asked to confirm, click OK. Your cancellation is queued until the counterpart has also cancelled the trade. Then the trade is cancelled, and TCS sends a message to both parties confirming that the cancellation has occurred.

   NB: You can also cancel a trade from the Declaration/Trade List page; see Section 2.8.

2.8 VIEWING YOUR ORDERS AND TRADES (MY ORDERS BOX)

You can view your pending orders and trades in the My Orders box, located in the left pane of your screen.



- The Cash Pending line shows the number of declarations validated by TCS that are awaiting a match. To view the list of pending orders, see the next section.
- The Cash Trades line shows the number of cash trades that have been matched.

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2.8.1 Viewing Your Orders

When another member enters, accepts, refuses or cancels a declaration for which you are the counterparty, TCS notifies you by incrementing the number of declarations pending indicated in the Pending field of the My Orders box.

If you want to view all the pending declarations, do the following:

1. Select My Orders box in the left pane
2. Click the link after Pending (e.g. 1). TCS displays the Declaration and Trades List with all your pending declarations.

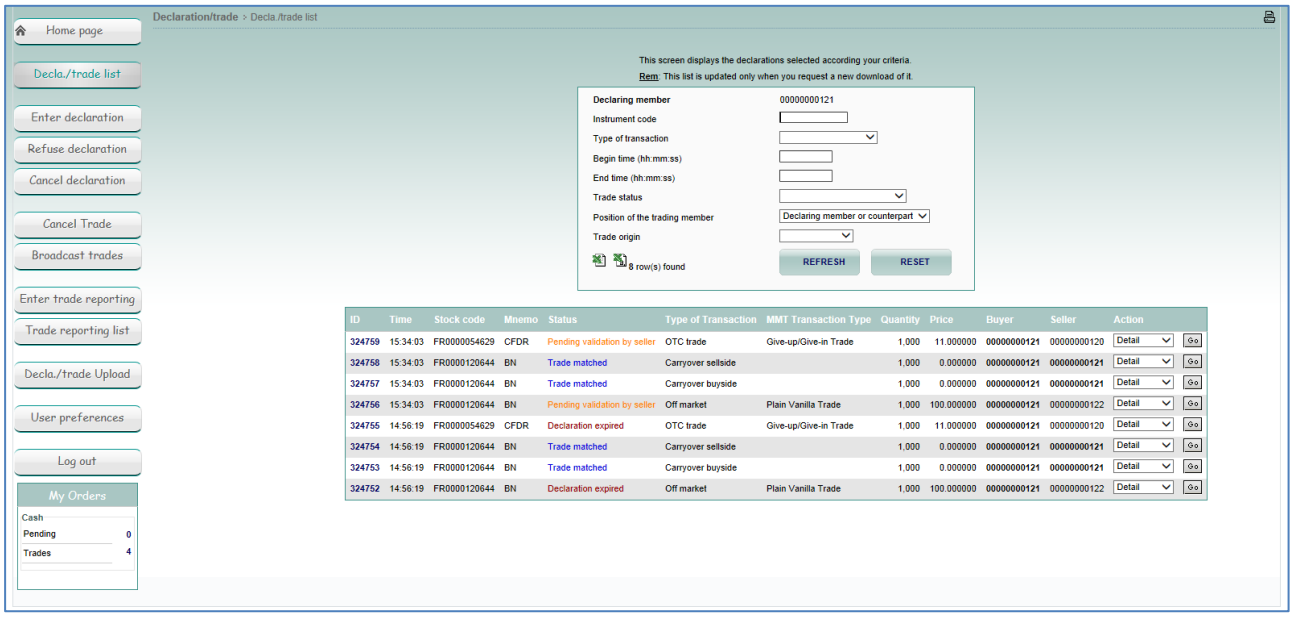
If you want to view all the matched trades, do the following:

1. Select My Orders box in the left pane
2. Click the link after Trades (e.g. 9). TCS displays the Declaration and Trades List with all your pending declarations.
3. To reset the page to the default values, click Reset.
4. To respond to a declaration that has been entered by your counterpart

2.9 VIEWING A LIST OF DECLARATIONS/TRADES

To view the declarations that have been entered and the trades that have been executed during the current trading day, do the following:

1. From the Main Menu, choose Declarations/Trades List.



2. On the Declaration/Trade List page, define which declarations and trades you want to view by typing or selecting values for these search criteria:

- **Instrument code.** The code (ISIN or Mnemonic) of the instrument for which you want to view declarations and trades.
- **Type of transaction**. Mandatory. The type of transaction that you want to view:
  - Off-market
  - Carryover – buy side
  - Carryover – sell side

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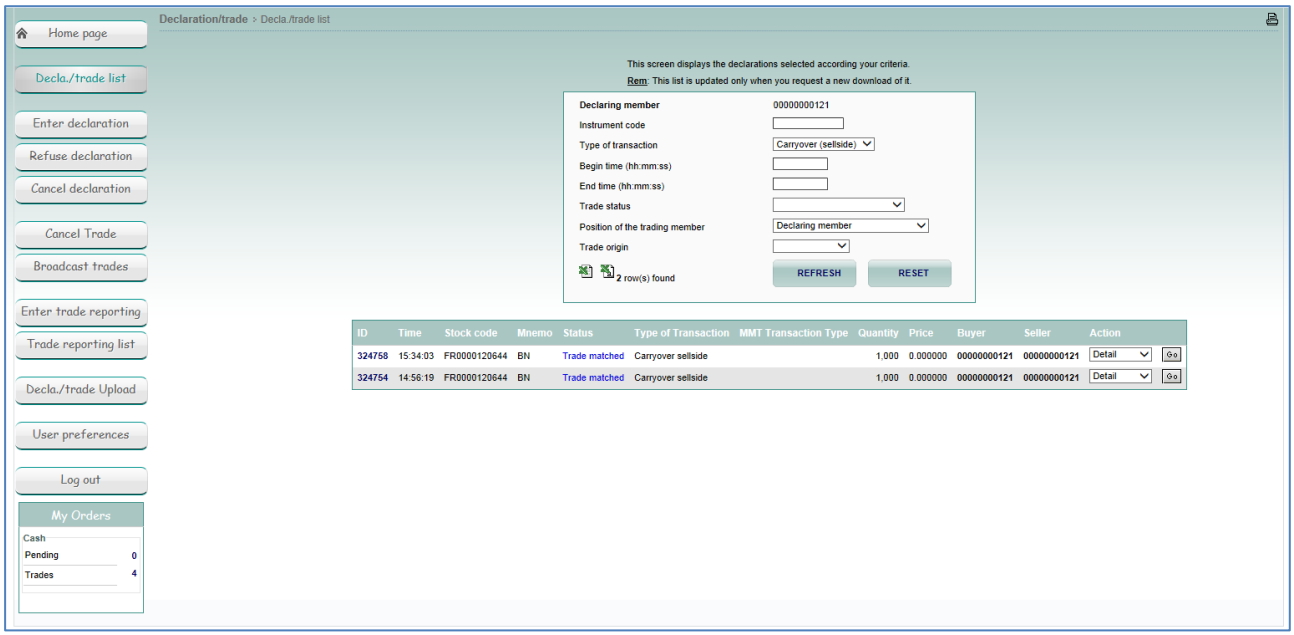
  - Market VWAP
  - OTC Trade
  - Second Listing
- Begin time (optional). The time (HH:MM:SS) of the earliest declarations / trades that you want to view. (The time is when the declarations were entered or the trades were executed).
- End time (optional). The time (HH:MM:SS) of the latest declarations / trades that you want to view. (The time is when the declarations were entered or the trades were executed).
- **Trade status**. Mandatory. The status of the declarations/ trades that you want to view. This can be one of the following:
  - Trade pending. (Trades in the process of being cancelled).
  - Trade (Matched trades).
  - Transaction cancelled (All the cancelled trades confirmed by both parties)
  - Declaration pending (Declarations waiting to be matched).
  - Declaration rejected (Declaration refused by the counterpart)
  - Declaration cancelled (Cancelled declarations before counterparts reply)
  - Declaration eliminated (Declarations are eliminated after 15 minutes without counterparts reply)
  - Blanco (All statuses for declarations and trades).
- **Position of the trading member.** Mandatory**.** The type of member for which you want to view declarations and trades:
  - Declaring member
  - Counterpart
  - Declaring member *or* counterpart
- **Trade origin.** Mandatory**.** Which type of trades you want to consult:
  - Declaration (declarations and trades resulting from a declaration)
  - Entered trade (trades resulting from the Enter trade function)
  - Delta Neutral (trade resulting from a Delta neutral operation)

3. Click Validate.



The declarations and trades that match your search criteria are displayed at the bottom of the Declaration/Trade List page, with the following information provided for each one.

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- Status: The status of the declaration, which can be one of the following:
  - Declaration expired
  - Declaration rejected
  - Declaration cancelled
  - Pending validation by buyer
  - Pending validation by seller
  - Trade matched
  - Pending cancellation by buyer
  - Pending cancellation by seller
  - Trade cancelled
- ID: The TCS trade number (for your declaration or trade).
- Instrument code: The ISIN code for the instrument involved in the declaration or trade.
- Mnemo: The mnemonic code for the instrument involved in the declaration or trade.
- Quantity: The quantity in the declaration or trade.
- Price: The price at which the declaration has been entered or at which the trade has been executed.
- Buyer: The ID of the buying member.
- Seller: The ID of the selling member.
- Time: Time that the declaration was entered or the trade was executed

4. To view the details for a given declaration or trade in the list, select Detail in the corresponding Action column at the right of the page, and click Go. (For more information, see Section 2.10.1.)
5. To perform other operations on a given declaration or trade, depending on its status, do the following in the Action column:
   - To respond to a declaration that has been entered by your counterpart (that is, to enter the *second side* of the declaration), select Reply and click Go.
   - To refuse a declaration that has been entered by your counterpart, select Reject and click Go.
   - To cancel a declaration that you have entered, select Cancel and click Go.
   - To cancel a matched trade select Cancel T and click Go.

   NB: The information displayed in the declarations/trades list is not automatically refreshed. To refresh the information, click Validate.

2.9.1 Viewing the Details of a Declaration or Trade

To view more details regarding a specific declaration or trade for the current day, do the following:

1. Display the declaration or trade on the Declarations/Trade List (see Section 2.10).
2. In the Action column for the given declaration or trade, select Detail and click Go. The Details page appears. (Details for a sample trade are shown in the figure below.)

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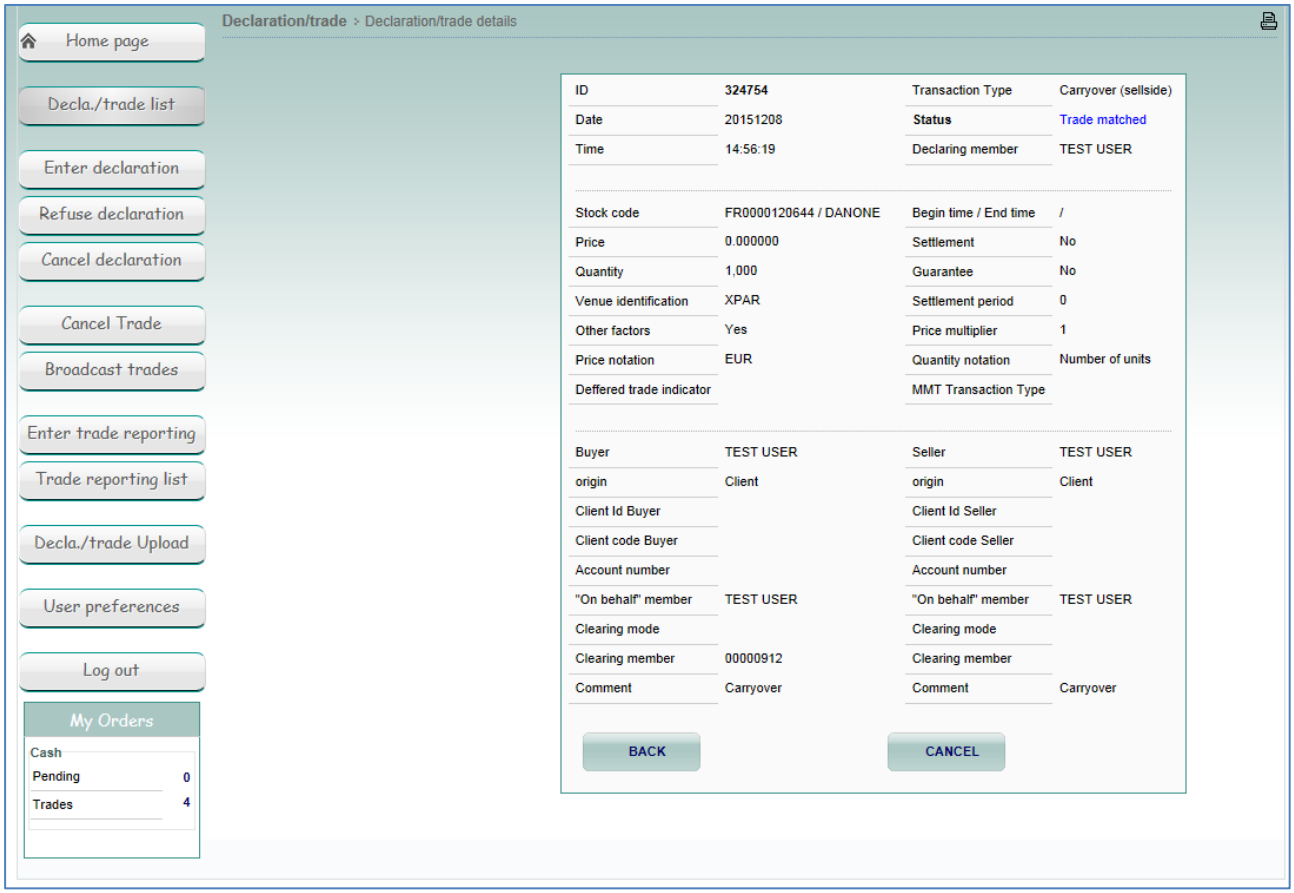
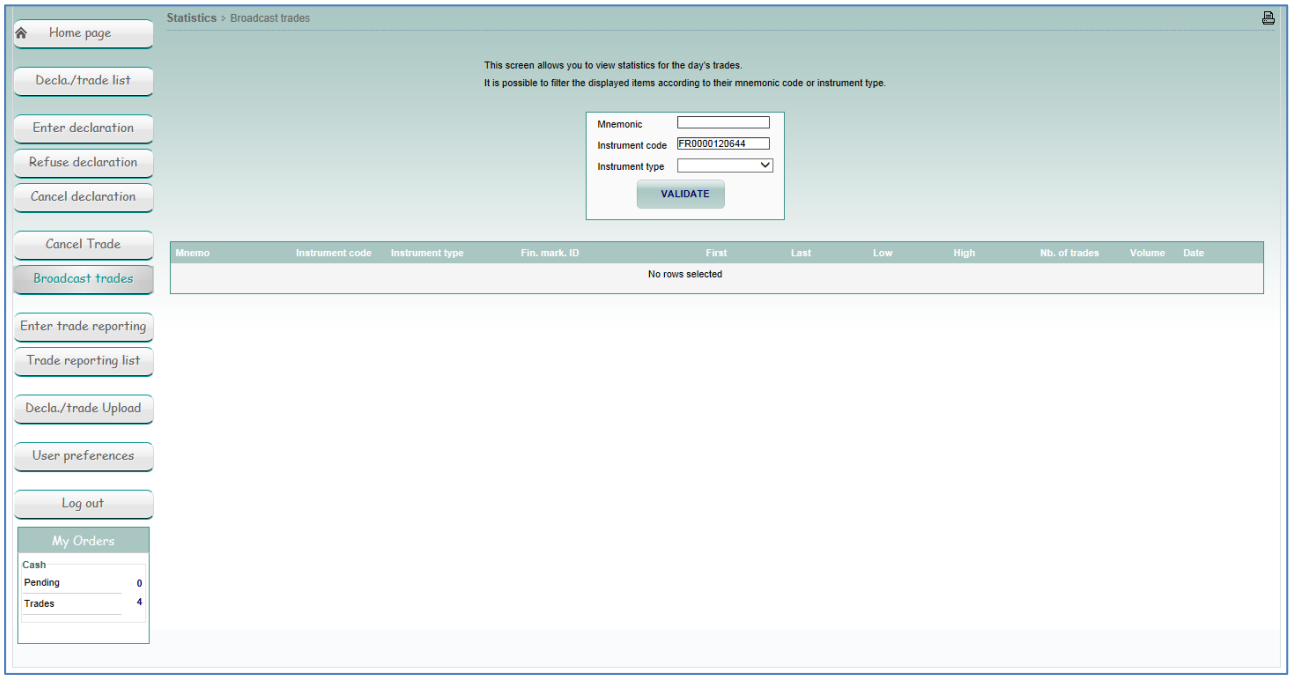


2.10 VIEWING THE CURRENT DAY'S TRADING STATISTICS

To view the trading statistics (market data) for the current day:

1. From the Main Menu, choose Broadcast Trades and click validate.



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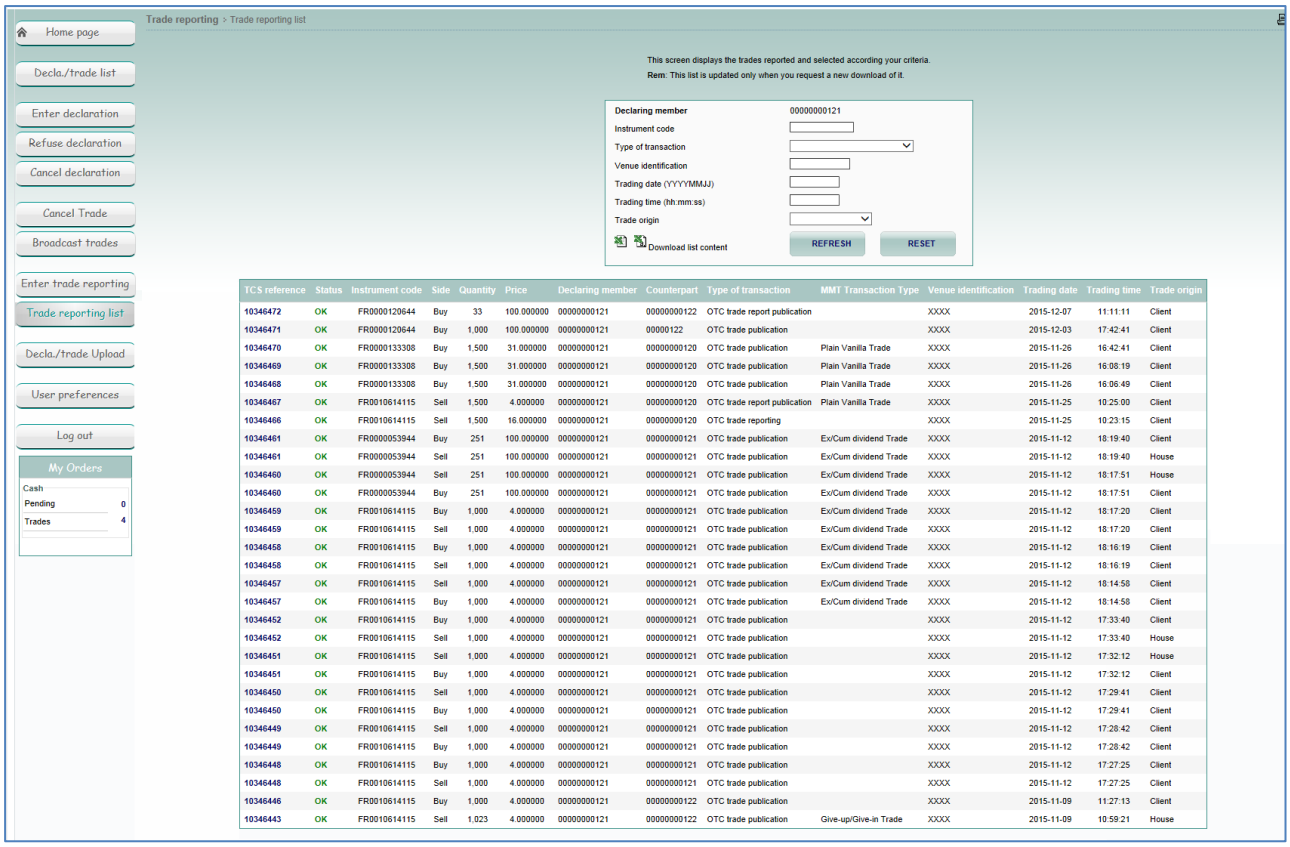
2. To view statistics for a certain instrument or instrument type, type your search criteria at the top of the page:
   - For an instrument ID, you can type the mnemonic or ISIN code.
   - After Instrument Type, select an instrument type for which you want to view the statistics – such as Stock, Bond, or Tracker. To view *all* instrument types, choose blank.
   - Note that statistics only concern broadcast trades
3. Click Validate. Trading statistics are displayed only for the instrument/type of instrument you specified. If all search criteria are blank, all trading statistics for the day are displayed.

2.11 VIEWING A LIST OF TRADE REPORTS

To view the OTC trade reports that have been entered during the current trading day and back to 30 days before, do the following:

1. From the Main Menu, choose TradeReporting List.



TCS reference	Status	Instrument code	Side	Quantity	Price	Declaring member	Counterpart	Type of transaction	MMT Transaction Type	Venue identification	Trading date	Trading time	Trade origin
10346472	OK	FR0000120644	Buy	33	100.000000	00000000121	00000000122	OTC trade report publication		XXXX	2015-12-07	11:11:11	Client
10346471	OK	FR0000120644	Buy	1,000	100.000000	00000000121	00000122	OTC trade publication		XXXX	2015-12-03	17:42:41	Client
10346470	OK	FR0000133308	Buy	1,500	31.000000	00000000121	00000000120	OTC trade publication	Plain Vanilla Trade	XXXX	2015-11-26	16:42:41	Client
10346469	OK	FR0000133308	Buy	1,500	31.000000	00000000121	00000000120	OTC trade publication	Plain Vanilla Trade	XXXX	2015-11-26	16:08:19	Client
10346468	OK	FR0000133308	Buy	1,500	31.000000	00000000121	00000000120	OTC trade publication	Plain Vanilla Trade	XXXX	2015-11-26	16:06:49	Client
10346467	OK	FR0010614115	Sell	1,500	4.000000	00000000121	00000000120	OTC trade report publication	Plain Vanilla Trade	XXXX	2015-11-25	10:25:00	Client
10346466	OK	FR0010614115	Sell	1,500	16.000000	00000000121	00000000120	OTC trade reporting		XXXX	2015-11-25	10:23:15	Client
10346461	OK	FR0000053944	Buy	251	100.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:19:40	Client
10346461	OK	FR0000053944	Sell	251	100.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:19:40	House
10346460	OK	FR0000053944	Sell	251	100.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:17:51	House
10346460	OK	FR0000053944	Buy	251	100.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:17:51	Client
10346459	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:17:20	Client
10346459	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:17:20	Client
10346458	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:16:19	Client
10346458	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:16:19	Client
10346457	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:14:58	Client
10346457	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication	Ex/Cum dividend Trade	XXXX	2015-11-12	18:14:58	Client
10346452	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:33:40	Client
10346452	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:33:40	House
10346451	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:32:12	House
10346451	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:32:12	Client
10346450	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:29:41	Client
10346450	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:29:41	Client
10346449	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:28:42	Client
10346449	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:28:42	Client
10346448	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:27:25	Client
10346448	OK	FR0010614115	Sell	1,000	4.000000	00000000121	00000000121	OTC trade publication		XXXX	2015-11-12	17:27:25	Client
10346446	OK	FR0010614115	Buy	1,000	4.000000	00000000121	00000000122	OTC trade publication		XXXX	2015-11-09	11:27:13	Client
10346443	OK	FR0010614115	Sell	1,023	4.000000	00000000121	00000000122	OTC trade publication	Give-up/Give-in Trade	XXXX	2015-11-09	10:59:21	House

Enter one or more of the following search criteria.

- Declaring member. Your member ID is already provided.
- Instrument Code. The ID of the instrument for which the declaration is being made. This can be in one of the following formats:
  - ISIN code
  - Mnemonic code
- Type of transaction. From the list, choose one of the following types of transaction:From the drop-down list, choose one of the following types of transaction:
  - OTC trade for publication
  - OTC trade for reporting

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  - OTC trade for publication & reporting

    Note: You can define a default transaction type using the user preferences.
- Venue Identification. The venue where the trade is executed.
- Trading date. The trading date on which the transaction is executed. It can be different from the current day.
- Trading time. The trading time at which the transaction is executed. It is expressed in CET.
- Trade Origin. Possible values: Client, House, Principal, Liquidity Provider, Related Party.

The following information is provided in the Trade Reporting List.

- TCS Reference. Click the link to display details of the trade report.
- Status. Status of the Trade Report.
- Instrument Code. The ID of the instrument for which the trade is being made.
- Side. Your side of the trade.
- Quantity. The quantity of shares to declare for the trade.
- Price. The price declared for the trade.
- Declaring member. Your member ID.
- Counterpart. The ID of the trading member who is the counterpart for this trade. In case of a cross trade, this field will provide automatically your own ID.
- Type of transaction. Mandatory. One of the following types of transaction:
  - OTC trade for publication
  - OTC trade for reporting
  - OTC trade for publication & reporting
- MMT Transaction Type. MMT indicator. Indicates a transaction of the type Market Model Typology. Possible values (ref page 12)
- Venue Identification. The venue where the trade is executed.
- Trading Date. The trading date on which the transaction is executed. It can be different from the current day.
- Trading Time. The trading time at which the transaction is executed. It is expressed in CET.
- Trade Origin. Possible values: Client, House, Principal, Liquidity Provider, Related Party.

2.12 DEFINING DEFAULT VALUES

2.12.1 Preferences for the Enter Declaration Page

In the TCS-Web Interface, you can predefine default values for certain parameters so that it is easier to enter a declaration. These default values are then automatically provided when you display the Enter Declaration page.

To define your default values:

1. From the Main Menu, choose User Preferences, and then click the Enter Declaration tab. The User Preferences page appears for the Enter Declaration page.

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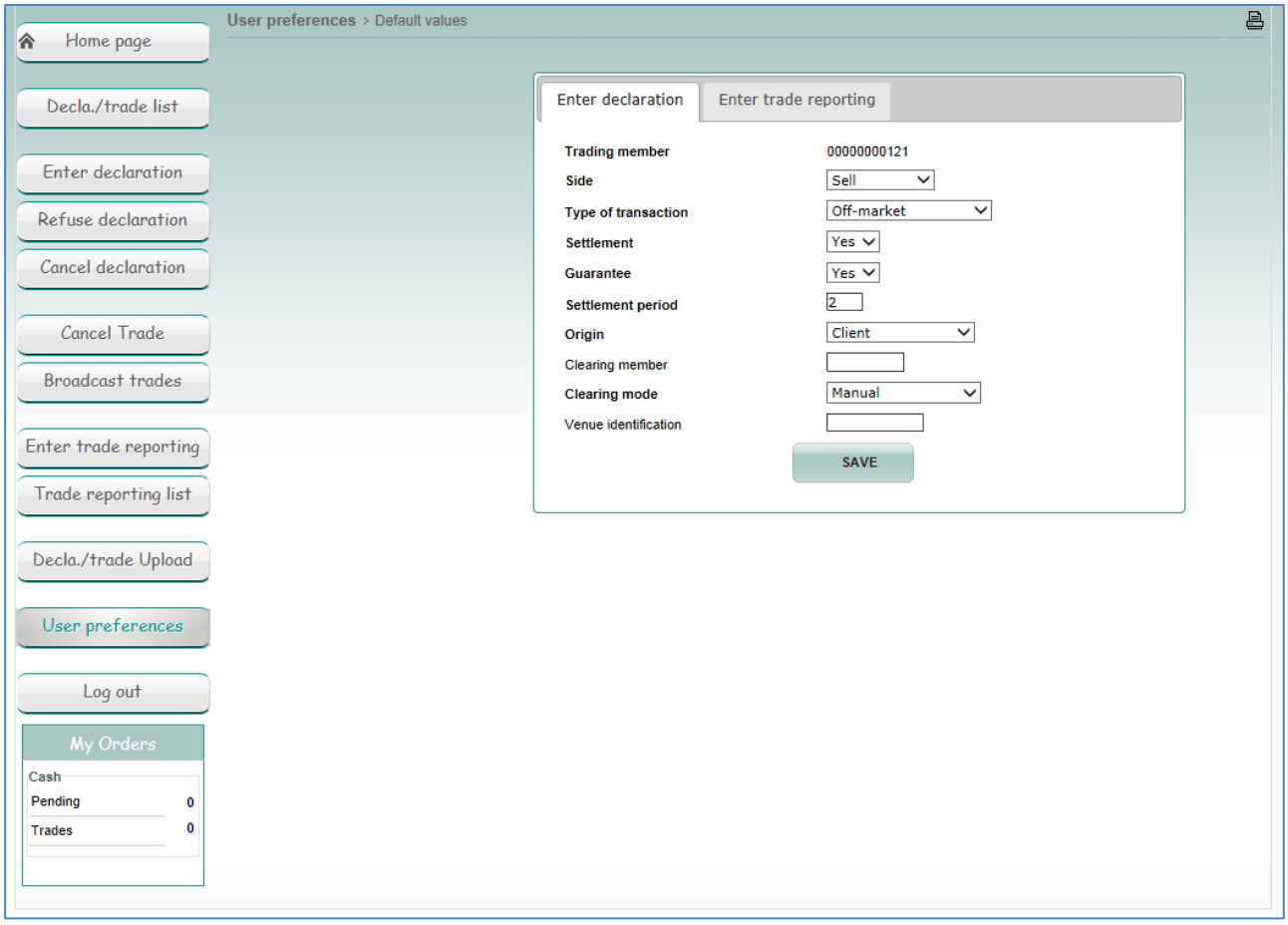

2. Type a default value for one or more of the following parameters:

- **Trading member**. Your member code is automatically filled in.
- **Side**. You can choose between Buy, Sell and Cross trade or you can leave it blank.
- **Type of transaction**. For details on the possible transaction types, see Entering a Declaration in Section 2.2.
- **Settlement**. Whether the trade is to be settled by a settlement organization. For details on the possible values for this item, see Step 2 of Entering a Declaration in Section 2.2.
- **Guarantee**. Whether your declarations, if matched, are guaranteed by a clearing organization. For details on the possible values for this item, see Entering a Declaration in Section 2.2.
- **Settlement period**. The settlement period in days. For details on the possible values for this item, see Entering a Declaration in Section 2.2. You can't define a settlement period if settlement is set to no.
- **Origin**. The type of account for your declarations. For details on the possible values for this item, see Entering a Declaration in Section 2.2.
- Clearing Member. The ID of your clearing house.
- **Clearing mode**. For details on the possible values for this item, see Entering a Declaration in Section 2.2.
- Venue identification. If filled in, the default venue will only be applied to the OTC trades

3. Click Save.

2.12.2 Preferences for the Enter Trade Reporting Page

In the TCS-Web Interface, you can predefine default values for certain parameters so that it is easier to enter a trade. These default values are then automatically provided when you display the Enter Trade page. These preferences are only accessible for ISP non-members.

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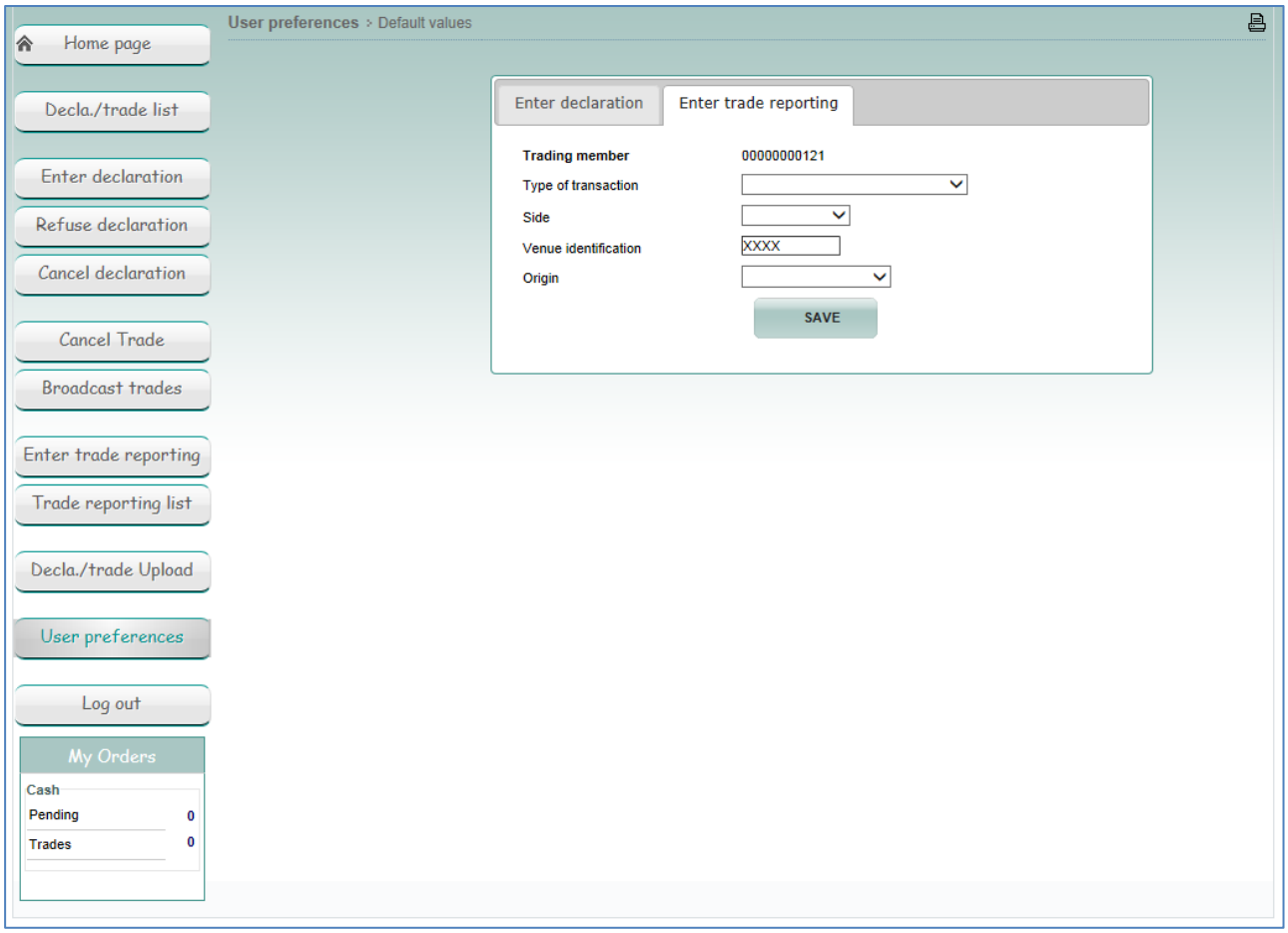
To define your default values:

1. From the Main Menu, choose User Preferences, and then click the Enter Trade Reporting tab. The User Preferences page for the Enter Trade Reporting page is displayed.



2. Type a default value for one or more of the following parameters:

- **Trading member.** Your member code is already filled in.
- Type of transaction. You can choose between OTC trade for publication, OTC trade for reporting, or OTC trade for publication & reporting.
- Side. You can choose between Buy, Sell, Cross trade or you can leave it blank.
- Venue identification.
- Origin. The type of account of your declarations. You can choose between Client, In-house or leave it blank.

3. Click Save.

2.13 TRADE REPORT UPLOADS

This section provides an overview of the upload trade reporting function. More specifically, it describes how to view uploaded trade report files in TCS.

You can upload a trade report file in .csv format into TCS. TCS displays the result of the upload for each record in the file (Accepted or Rejected).

If a record is rejected, TCS displays the reason. You can correct the error and upload the same file again.

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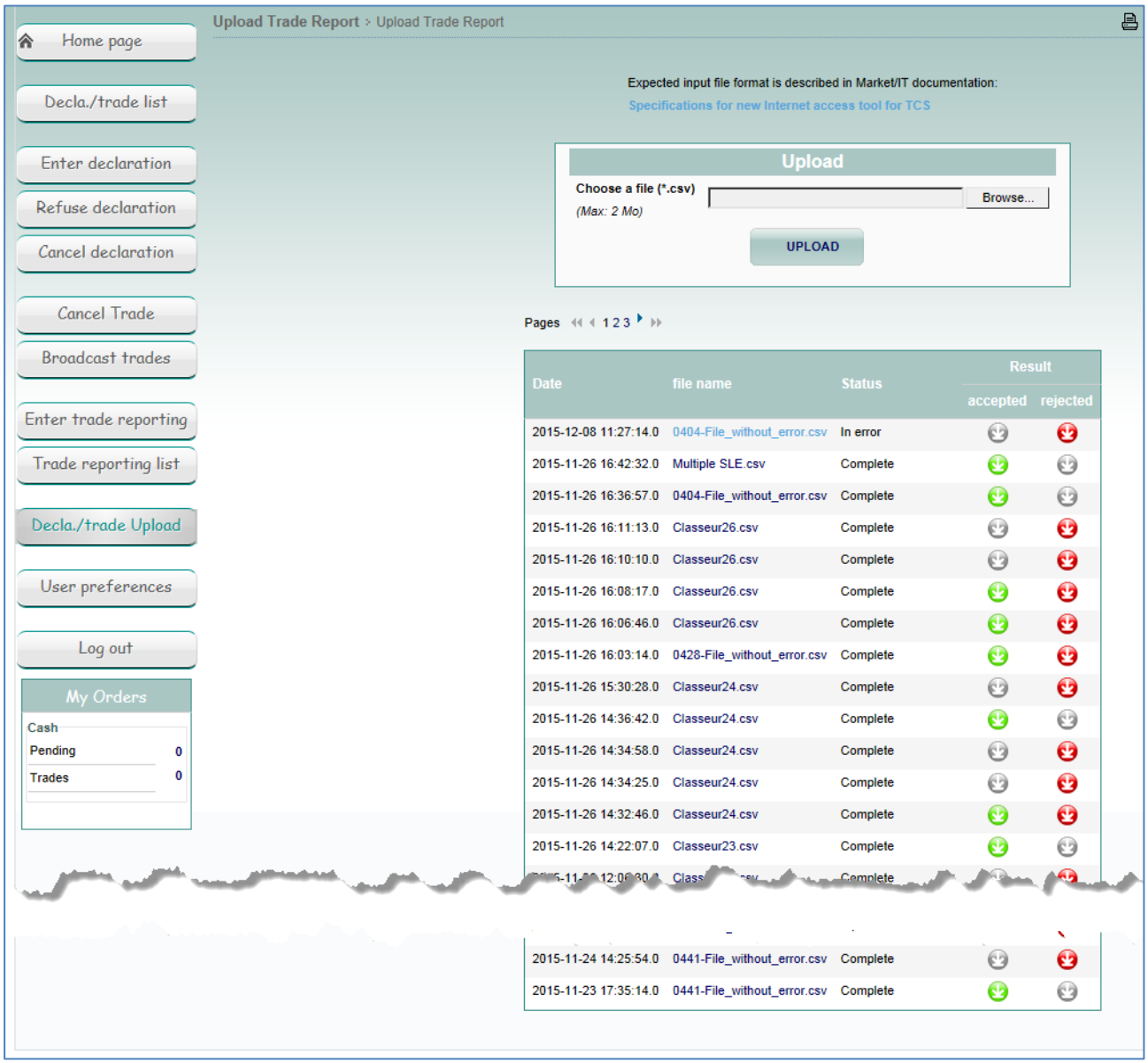
2.13.1 Viewing Uploaded Trade Report Files

To view the list of uploaded trade files in TCS, do the following:

1. From the main tab, click Declar/Trade Upload. The Upload Trade Report page is displayed, showing the files uploaded.



2.13.2 Steps in Uploading a File

1. First prepare your trade report file (with a .csv extension) and file it on your PC or server. The file must have the .csv format described in the following sections.
2. Upload the file to TCS. To do this:
   - Select Trade Report Upload.
   - Click Browse. The file directories on your PC or server are then displayed (e.g. via Windows Explorer). Select the directory and name of your trade report file, and click Open. You must upload files in .csv format (that is, with the extension .csv)
   - Click Upload. The trade report file is immediately uploaded to TCS.

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- If the format of the file is correct, values are valid, and you are authorized for the classes/instruments in the file, TCS accepts the file. A green icon appears in the Results column ( )
- If there are one or more errors in the file, TCS rejects the line(s) with the error, not the entire file. A red icon appears in the Results column ( ).

2.14 CSV FILE FORMATS

You can download the latest specifications for CVS file formats via the link in the Upload Trade Report page.

2.14.1 Upload 0428 File in CVS Format

The input CSV format must be made up of the fields of a 0428 Trade Entry (also called one side trade), in the following order, separated by the ";" character. Each line corresponds to a Trade Entry declaration. Any line beginning with a # is ignored.

Upload File Format (separator ;)	SLE 0428—TRADE ENTRY			
NAME	**MEGA ID**	**FORMAT**	**POS**	**DESCRIPTION**
InternalMemberReference	LRfIntAdfMsg	X(16)	1	Internal subscriber reference of the message
Message Code	CFctMsg	N(4)	17	Message Function Code
Declaring party principal code	CIdMbrPplDeclTCSMifid	X(11)	21	Main trading member code on TCS (MiFID regulation)
Declaring party side	ISensDeclTCS	X(1)	32	Order side of the TCS declaration
Quantity	QTitDeclTCS	N(9)	33	Quantity of Shares in the TCS declaration
Security code	CInsTCS	X(12)	42	Quantity of Shares in the TCS declaration
Price	PInsDeclTCS	X(1) N(9)	54	Price of an instrument in a TCS declaration
Order type	YApprtOmTCS	X(1)	64	Appropriation type for the TCS order (declaration/trade)
Counterparty member code	CIdMbrCieDeclTCSMifid	X(11)	65	Counterparty member code for a TCS declaration (MiFIDregul.)
Counterparty principal code	CIdMbrPplTranCrossTCS	X(11)	76	Principal member code for a cross trade on TCS (MiFIDregul.)
Operation type indicator	YOpOTCTranTCSMifid	X(1)	87	OTC operation type issuing a MiFID trade
PriceNotation	CDevCotIso3A	X(3)	88	Trading currency code according to the Iso3A coding system
OtherFactors	ICpsPIns	X(1)	91	Other factors (Composition indicator of an instrument price)
QuantityNotation	UniQuaTitInsMifid	X(3)	92	Quantity Notation
VenueIdentification	CIdLieTranMifid	X(11)	95	Venue Identification code for Mifid trade
TradingDate	DXteTranTCSMifid	N(8)	106	Execution date of a Mifid trade on TCS
TradingTime	HXteTranTCSMifid	N(6)	114	Execution time of a Mifid trade on TCS
BypassControlsIndicator	ICtlPQTranTCSMifid	X(1)	120	Bypass control indicator on Price and Quantity for a MiFID trade
TradeId	RfTranMifid	X(30)	121	Reference Code of MiFID Trade
PriceMultiplier	KCaPUniInsMifid	X(1)	151	Coefficient of Price Multiplier (Instrument MiFID compatible)
Deferred trade indicator	IRefDifDfrTranMifid	X(1)	171	Delayed Reporting Indicator for Trade

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Upload File Format (separator ;)	SLE 0428—TRADE ENTRY			
NAME	**MEGA ID**	**FORMAT**	**POS**	**DESCRIPTION**
				publication (MiFID compliant)
Settlement delay	DeDnNgVal	N(2)	172	Settlement delay for an instrument
Client Identification	CIdCliAcTranTCS	X(12)	174	Identification code (BIC, NIF, FRN, Internal, AG...) for Buying Client in TCS Trade
Client Identification for a cross	CIdCliVtTranTCS	X(12)	186	Identification code (BIC, NIF, FRN, Internal, AG...) for Selling Client in TCS Trade
Client code type Identification	YIdCliAcTranTCS	X(1)	198	Type of Codification for a Buying Client in a TCS Trade
Client code type Identification for a cross	YIdCliVtTranTCS	X(1)	199	Type of Codification for a Selling Client in a TCS Trade
MMT1	MarketConditionIndicator	X(1)	200	Market Condition Indicator (MMT level 1 of Mifid) (not used)
MMT2	TradingModeIndicator	X(1)	201	Trading Mode Indicator (MMT level 2 of Mifid) (not used)
MMT3 Transaction Type Indicator	TransactionTypeIndicator	X(1)	202	Trading Type (MMT level 3 of Mifid)
MMT4	PublicationModeIndicator	X(1)	203	Publication Mode Indicator (MMT level 4 of Mifid) (not used)

2.14.2 Upload 0441 File in CVS Format

The input CSV format must be made up of the fields of a 0441 Declaration, in the following order, separated by the ";" character. Each line corresponds to a declaration. Any line beginning with # is ignored.

Upload File Format (separator ;)	SLE 0441 – DECLARATION			
NAME	**MEGA ID**	**FORMAT**	**POS**	**DESCRIPTION**
InternalMemberReference	LRfIntAdfMsg	X(16)	1	Internal subscriber reference of the message
Message Code	CFctMsg	N(4)	17	Message function code
Filler				
Order Side	ISensDeclTCS	X(1)	32	Order side of the TCS declaration
Quantity of Shares	QTitDecDeclTCS	N(1)X(16)	224	Quantity (with decimal portion) of Shares in TCS Declaration
TCS Instrument Code	CInsTCS	X(12)	42	TCS Instrument code
Price of an instrument	PInsDeclTCS	N(1)X(9)	54	Price of an instrument in a TCS declaration
Clearing Member Code	CIdClrMbr	X(8)	64	Clearing member code
Settlement indicator for a security	ICompVal	X(1)	73	Settlement indicator for a security
Settlement Guaranty	IGarChcDeDnNgVal	X(1)	74	Settlement guarantee and settlement delay for a value
Settlement Delay	IGarChcDeDnNgVal	X(2)	74	Settlement guaranty and settlement delay for a value
Origin	YApprtOmTCS	X(1)	72	Appropriation type for the TCS order (declaration/trade)
Memorandum text of a TCS Declaration	LMemDeclTCS	X(10)	77	Memorandum text of a TCS declaration

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Upload File Format (separator ;)	SLE 0441 – DECLARATION			
NAME	**MEGA ID**	**FORMAT**	**POS**	**DESCRIPTION**
Counterparty member code	CIdMbrCieDeclTCSMifid	X(11)	87	Counterparty member code for a TCS declaration (MiFIDregul.)
Main (principal) counterparty member code	CIdMbrPplCieDeclTCSMifid	X(11)	98	Main counterparty member code for a TCS declaration (MiFIDregul.)
Type of operation	YOpIniDeclTCS	X(1)	109	Type of operation generating a TCS declaration
Start time of VWAP calculation period	HDebPerCaVWAP	N(6)	110	Start time of VWAP calculation period
End time of VWAP computation period	HFinPerCaVWAP	N(6)	116	End time for VWAP computation period
Amount of fund capital	QCpxFdpDeclTCS	N(9)	122	Amount of fund capital in a TCS declaration
Trading currency	CDevCotIso3A	X(3)	131	Trading currency code according to the Iso3A coding system
Other factors	ICpsPIns	X(1)	134	Other factors (Composition indicator of an instrument price)
Quantity Notation	UniQuaTitInsMifid	X(3)	135	Quantity Notation
Venue identification code for Mifid trade	CIdLieTranMifid	X(11)	138	Venue identification code for Mifid trade
Coefficient of price multiplier	KCaPUniInsMifid		149	Coefficient of Price Multiplier (Instrument MiFID compatible)
ID code for buying client	CIdCliAcTranTCS	X(12)	169	Identification code (BIC, NIF, FRN, Internal, AG...) for buying client in TCS Trade
ID code for selling client	CIdCliVtTranTCS	X(12)	181	Identification code (BIC, NIF, FRN, Internal, AG...) for selling client in TCS Trade
Type of codification for buying client	YIdCliAcTranTCS	X(1)	193	Type of Codification for a buying client in a TCS Trade
Type of codification for selling client	YIdCliVtTranTCS	X(1)	194	Type of codification for a selling client in a TCS trade
Delayed reporting indicator	IRefDifDfrTranMifid	X(1)	195	Delayed reporting indicator for trade publication (MiFID compliant)
MMT1	MarketConditionIndicator	X(1)	196	Market condition indicator (MMT level 1 of Mifid) (not used)
MMT2	TradingModeIndicator	X(1)	197	Trading mode indicator (MMT level 2 of Mifid) (not used)
MMT3	TransactionTypeIndicator	X(1)	198	Trading type (MMT level 3 of Mifid)
MMT4	PublicationModeIndicator	X(1)	199	Publication mode indicator (MMT level 4 of Mifid) (not used)
Number of booking account for declaring member	NCpteIptDeclTCS	X(12)	200	Number of booking account for declaring member in TCS
Number of booking account for counterparty	NCpteIptCieTCS	X(12)	212	Number of booking account for counterparty in TCS

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2.14.3 Upload 0404 File in CVS format

The input CSV format must be made up of the fields of a 0404 Trade Cancellation Request, in the following order, separated by the ";" character. Each line corresponds to a trade cancellation request. Any line beginning with # is ignored.

Upload File Format (separator ;)	SLE 0404 - TRADE CANCELLATION REQUEST			
NAME	**MEGA ID**	**FORMAT**	**POS**	**DESCRIPTION**
InternalMemberReference	LRfIntAdfMsg	X(16)	1	Internal subscriber reference of the message
Message Code	CFctMsg	N(4)	17	Message function code
TCS Reference Code	CRfIntDeclTCS	X(16)	21	Internal reference code of a TCS declaration

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