
ISE OBOE Release 1.2

User Manual - Web Trade Reporting Interface

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FOREWORD BY THE EXCHANGE

ISE OBOE is the successor system to the trade reporting facility in the ISE Xetra trading system. It facilitates MiFID II-compliant trade reporting of off order book on exchange deals in ISE T7 instruments.

The ISE OBOE trade reporting solution includes all applicable pre- and post-trade transparency requirements and in addition incorporates the specific Exchange customisations, such as the market specific trade flags, together with some service enhancements.

ISE OBOE was launched on 4th December 2017 with Simulation available from 25th September 2017.

Please note that further changes may be made to the Web UI interface.

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1 Introduction

The purpose of this document is to:

- Give a functional overview of the MiFID II compliant system for OBOE Trade Reporting
- Explain the structure and content of the application
- Familiarise users with the Trade Reporting system and its features

The basic requirement to access the system is an internet connection, a supported browser and a valid user certificate.

Supported browsers:

- Google Chrome (version 48 or higher)
- Mozilla Firefox (version 44 / 38 ESR or higher)
- Internet Explorer (version 11 or higher)
- Safari (version 9 or higher)

2 How to access to the system

Navigate to the following URL to access the OBOE Trade reporting user interface:

Production:

<https://www.ise-oboetradereporting.com>

Simulation:

<https://simu.ise-oboetradereporting.com>

3 High level process chain

When an off order book on exchange trade report is submitted, the OBOE trade reporting system will perform different process steps before the trade is published to the market:

- Receipt of trades: in order to process large volumes of data the user will be provided with an interface for automated data exchange. The format to transport all required information is FIX and could be performed in the following ways:
 - Bilateral message based communication (FIX gateway)
 - Manual input via user interface

This document describes the manual input via user interface. The user interface supports users with following checks:

- Validation for the input – consists of format checks for individual field values as well as syntax checks for completeness and correctness of input.
- Checks for mandatory fields

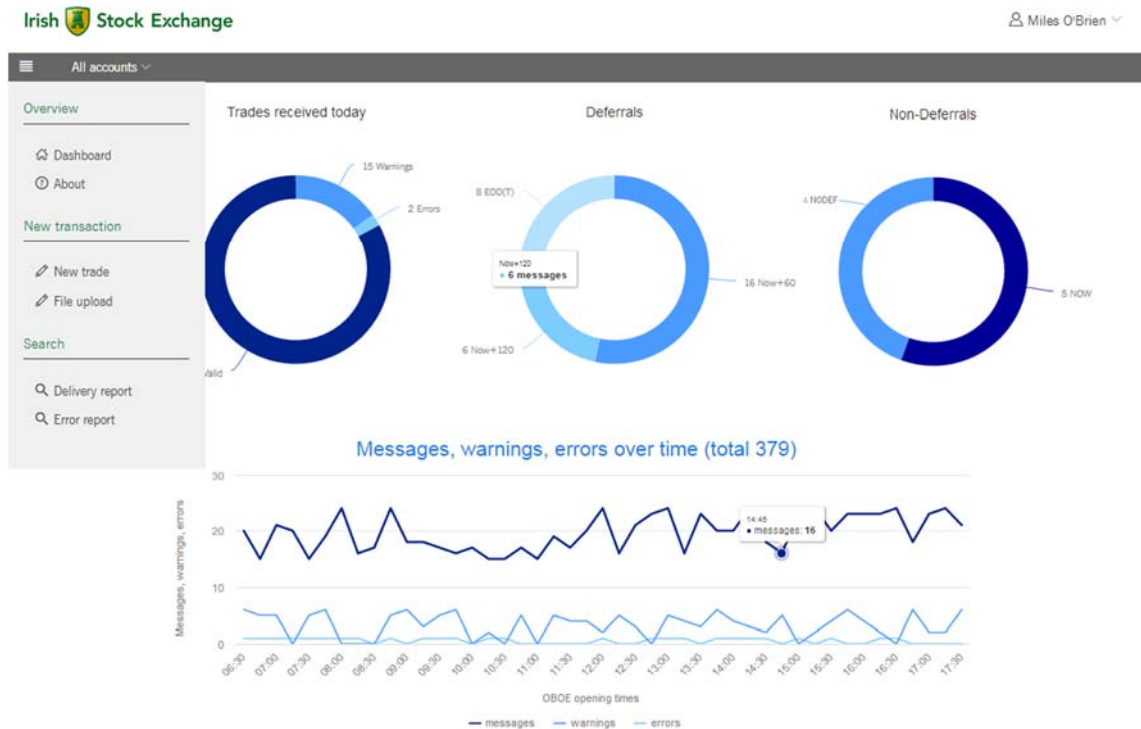
The user interface also supports the following features:

- Status reports (delivery reports) which provide an overview of the trade information delivered and the fulfilment status.
- Reports (error reports) of any errors that occurred when calculating deferrals or publishing the data

4 OBOE Trade Reporting

4.1 Overview of the trade reporting dashboard

When accessing the system, the dashboard is the main screen. It provides a general overview of the currently selected reporting and enables the user to navigate through the various functions of the system.



In general, the dashboard serves as an overview of all operative data and shows the following areas:

- Trades received today. This is a ring chart showing the share of valid, warnings and errors of all received messages for the day
- Deferrals: This is a ring chart showing the share of different deferral states of all received trades for the day
- Non-deferrals:** This is a ring chart showing the share of the reason for non-deferred trades reported
- Messages, warnings, errors over time: This is a temporal distribution view, line chart, showing the number of trades received and the number of warnings and errors over the trading day.

4.2 Header

The header shows the User logged in and includes the possibility to open the user setting view.

4.3 Functions menu

The Functions menu includes the drop-down menu to the key functions.



The User will find a drop-down menu to the key functions on the Functions Menu top left on the dashboard view. The following key functions are available:

- Overview
 - Dashboard
 - About
- New transaction
 - New trade
 - File upload
- Search
 - Delivery report
 - Error report

4.4 Trade messages status & deferral result overview

The area “trade messages status, deferral and non-deferral result” will allow the User to track performance and the status of trades reported today after validation (number of received messages with status valid, warning, error), which have been published today, as well as an overview of calculated deferrals and non-deferrals for the trades reported.



4.5 Temporal distribution view

The “Distribution over time view” shows the number of trades received and the number of warnings and errors for the trades over the trading day. The x-axis shows the time while the y-axis shows the number of messages, warnings and errors. The Markers on the three lines shows date/time and number of trades on mouse over.



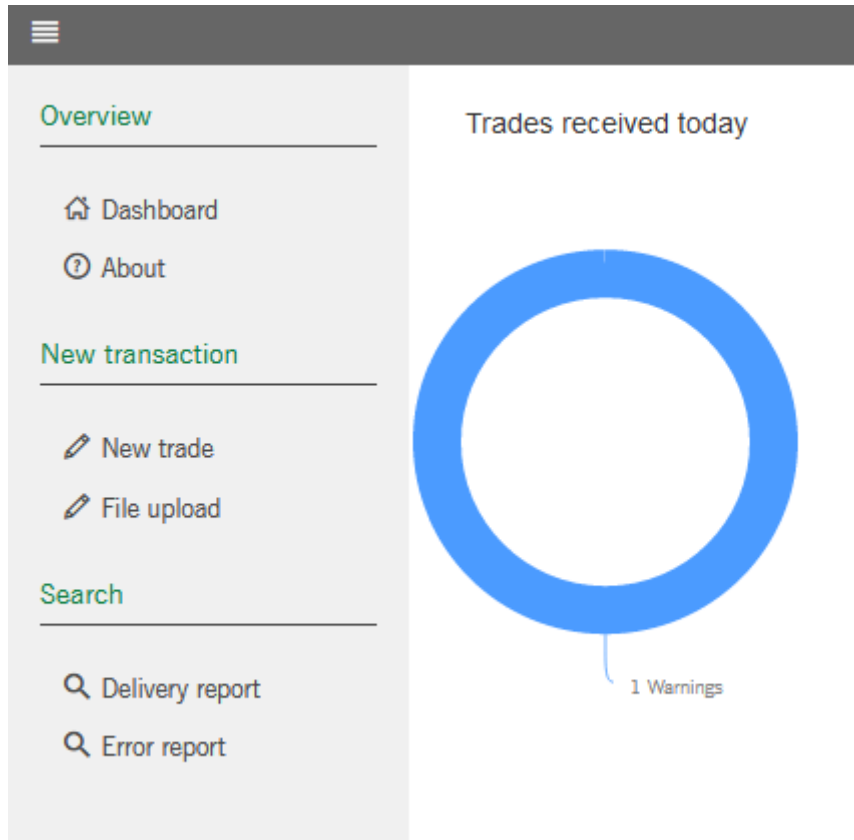
4.6 Report summaries

Members using OBOE will be able to access specific periodic reports, which will allow the User to gain an overview of the trade information delivered, with detailed fulfilment status information concerning the User's regulatory obligations. With the current version, reports are available for:

- **Delivery report:** provides a short overview of the trade status. It shows the number of all submitted active trades of the trading day and up to two business days prior to T (T-1, T-2)
- **Error report:** provides a short overview of all errors and warnings. It shows the number of all submitted error trades of the trading day and up to two business days prior to T (T-1, T-2)

4.7 Key functions overview

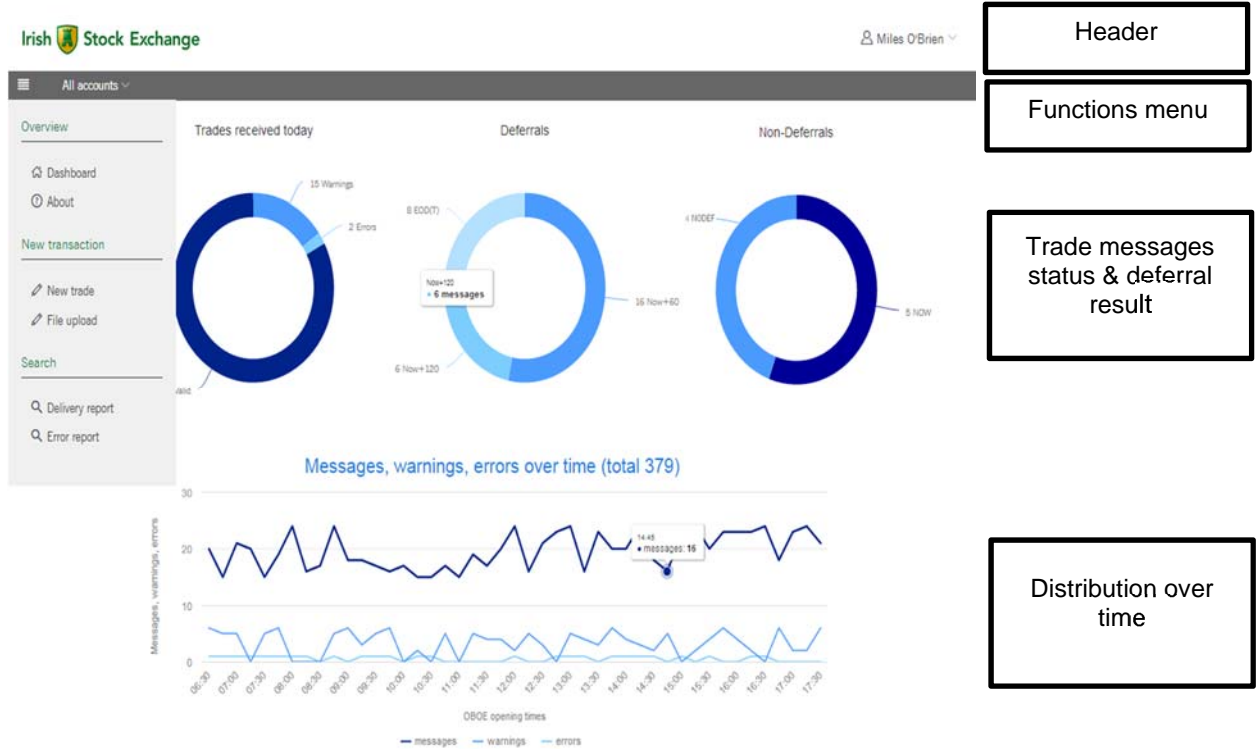
The User will find the drop-down menu to the key functions on the Functions Menu top left on the dashboard window:



The key functions are described in the following sub-sections.

5 Dashboard

When accessing the OBOE trade reporting service via Web GUI, the member relevant dashboard opens. It provides a general overview of the currently selected service and enables the user to navigate through the various functions of the system.



In general, the dashboard serves as an overview of all real-time data. The dashboard is structured as follows

- **Header (5.1):** The header shows the user logged in and allows the user to open the user settings view.
- **Functions menu (5.2):** The functions menu allows the user to navigate between separate sub-views.
- **Trade messages status and deferral result overview (5.3):**
 - **Status messages received today** – Ring chart, showing the share of valid, warning and error message of all received trades for the day.
 - **Deferrals assigned to trade** – Ring chart, overview of calculated deferrals for reporting of the trades
 - **Reason for non-deferrals** - Ring chart, overview of the reason for non-deferrals trades reported
- **Distribution over time (5.4):** showing the number of trades received and the number of warnings and errors for the trades over the trading day

5.1 Header

The header shows the user that is logged in and allows the user to open the user settings view. The logout option is also available here.

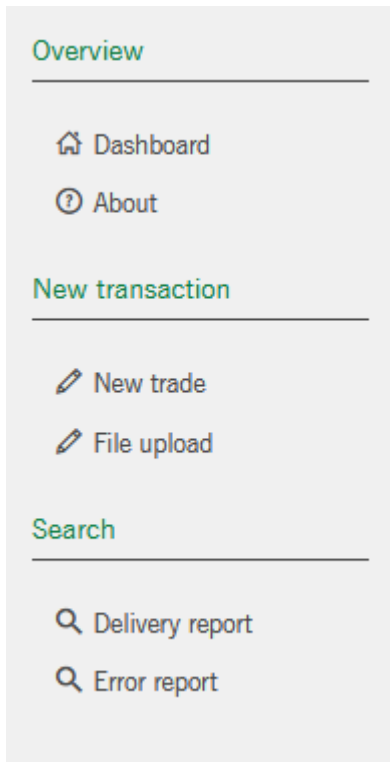
5.2 Functions menu

As shown in the screenshot below, the Functions menu is organised as a dropdown list. By clicking on a respective item in the list, the corresponding screen page opens.



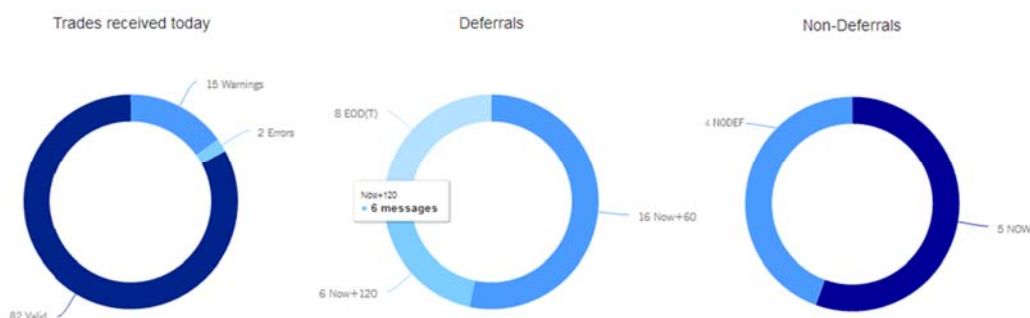
The Functions Menu has the following entries

- Menu



5.3 Trade messages status, deferral and non-deferral result overview

The area “trade messages status, deferral and non-deferral result” will allow the user to track the performance and the status of the submitted trade reports (which have been processed today) after they have been validated (number of received messages with status valid, warning, error), as well as an overview of the calculated deferrals, and the reason for non-deferrals for the trades reported.



5.4 Trades received today

This ring chart shows the status in real-time of all trade reports received today. The chart is updated after each browser reload. The dashboard shows the absolute number of the current status of the trades submitted today.

The segments also work as links to the Delivery and Error Report.

5.5 Deferrals assigned to trades

This ring chart shows the deferral status for all trades submitted today. The chart is updated after each browser reload. The dashboard shows the absolute number of the current deferrals status. The segments also work as links to the Delivery Report.

The deferral code for each segment is described in the table below:

| Value | Description |
|------------|--|
| 60M | Publication after 60 minutes deferral |
| 120M | Publication after 120 minutes deferral |
| EoD(today) | Publication after End of trading day (today) |
| Noon(T+1) | Publication by noon the next trading day (T+1) |
| EoD(T+1) | Publication after End of trading day (T+1) |

5.6 Non-Deferrals assigned to trades

This ring chart shows the non-deferral status for all trades submitted today.

The deferral code for each segment is described in the table below:


| Value | Description |
|-------------------|--|
| NOW | not deferred, no specific reason |
| NOW_NODEF-FLAG | not deferred, as NODEF flag set |
| NOW_ACTX-FLAG | not deferred, as ACTX flag set |
| NOW_AOTC-FLAG | not deferred, as AOTC flag set |
| NOW_DEF-SUSPENDED | not deferred, as instrument suspended from deferral |
| NOW_NO-CALC | not deferred, as no deferral calculation possible (e.g. ADT missing for this instrument) |


5.7 Distribution over time

The “Distribution over time view” shows the number of trades submitted and the number of warnings and errors for the trades over the trading day. The x-axis shows the time while the y-axis shows the number of messages, warnings and errors. The markers on the three lines shows date/time and number of trades on mouse over.



6 New trade

To enter a new trade via the GUI, the user selects “New trade” within the key function menu . The “New trade view” opens:

 Transaction identification: Draft

| Transaction references | Party information | Trade details | Trade flags | Status |
|------------------------|-------------------|---------------|-------------|--------|
| Buy / Sell * | | | | |
| ISIN * | | | | |
| Price currency * | | | | |
| Price * | | | | |
| Quantity * | | | | |
| Venue of execution * | | | | |


Copy Reset Submit

It contains 5 tabs:

- Transaction references (6.1)
- Party information (6.2)
- Trade details (6.3)
- Trade flags (6.4)
- Status (6.5)

6.1 Transaction references tab

Within the tab “Transaction references” the user enters the date and time when the trade was executed. The user can use the small symbol “calendar” for selecting the appropriate date and time. Based on the user settings, the local trade input time can be used. The system converts it to UTC time when sending it to the backend.

Trading date and time*  19.07.2017 12:24:34 . 0 μs (UTC)

User ID _____ .com

Member ID _____

Client reference _____

July 2017

| Sun | Mon | Tue | Wed | Thu | Fri | Sat |
|-----|-----|-----|-----|-----|-----|-----|
| 25 | 26 | 27 | 28 | 29 | 30 | 1 |
| 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| 9 | 10 | 11 | 12 | 13 | 14 | 15 |
| 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| 23 | 24 | 25 | 26 | 27 | 28 | 29 |
| 30 | 31 | 1 | 2 | 3 | 4 | 5 |

: :

6.2 Party information tab

Within the tab “Party information” the user enters in the details about the counterparty (as LEI or as short code/National ID of natural person) of the trade. The field Execution entity is prefilled with the data from the user logged in.

The entry fields for LEI’s (Counterparty) provides all available LEIs from www.gleif.org.

Transaction references
Party information
Trade details
Trade flags
Status

Executing LEI* 969500QCWMURH4EULW46 - Main account v

Counterparty type* N - Counterparty is identified by LEI v

Counterparty* 969

549300ULY4IEVIXK2Y14 - **969** Baldwin Realty LLC

81560001939693D14487 - EUROCONNECTION S.R.L.

815600072EFDC9691822 - SOCIETA' AGRICOLA GUERRINI DI GU...

95980020140005489698 - JUSHI SPAIN, S.A.

95980020140005896904 - PHOTOSOLAR ALMANSA DIRUCCINO...

959800YKM093LAUBX969 - MECANIZADOS OLASAGASTI, SL

96950000RKKSK6I32840 - FONCIER ETUDES

96950005RQNQALQREK32 - MUT CONFEDERALE ASSUR DEBITA...

9695000AFPSHKXIEMB69 - LENVAL

9695000BU7T7VYTZDC15 - NEOCLES CORPORATE

9695000DNAFYF4C40556 - WE ARE CLOUD

1 - 10 / 500

6.3 Trade details tab

Within the tab “Trade details” the user enters in the details about the trade. Buy/Sell indicator, ISIN, Price currency and Venue of execution provides all valid values as a suggestion box.

| Transaction references | Party information | Trade details | Trade flags | Status |
|------------------------|-------------------|---------------|-------------|--------|
|------------------------|-------------------|---------------|-------------|--------|

| | | | | |
|----------------------|-------------------------------------|--|--|---|
| Buy / Sell * | B - Buy | | | ▼ |
| ISIN * | IE00BYTBXV33 - RYANAIR HOLDINGS PLC | | | ▼ |
| Price currency * | EUR - Euro | | | ▼ |
| Price * | 18.75 | | | |
| Quantity * | 100 | | | |
| Venue of execution * | XMSM - Main securities market | | | ▼ |

6.4 Trade flags tab

The MiFID II and ISE trade flags are available for adding to each trade report where relevant. The dealing capacity of the trader must also be entered. In addition the user can choose not to submit the trade for deferral but instead request immediate publication, by selecting 'NODEF'.

| Transaction references | Party information | Trade details | Trade flags | Status |
|------------------------|--------------------------|---|-------------|--------|
| NODEF | <input type="checkbox"/> | | | |
| ACTX | <input type="checkbox"/> | | | |
| BENC | <input type="checkbox"/> | | | |
| SDIV | <input type="checkbox"/> | | | |
| Pre-Trade transparency | <input type="checkbox"/> | <input type="checkbox"/> NLIQ - Negotiated transaction in liquid financial instruments <input type="checkbox"/> OILQ - Negotiated transaction in illiquid financial instruments <input type="checkbox"/> PRIC - Negotiated transaction subject to conditions other than the current market price <input type="checkbox"/> LIS - Pre-trade large in scale | | |
| ISE Trading capacity * | <input type="radio"/> | <input type="radio"/> DEAL - Deal on own account <input type="radio"/> AOTC - Any other capacity | | |
| ISE Trade flags | <input type="checkbox"/> | <input type="checkbox"/> AH - After Hours Trading <input type="checkbox"/> BB - Broker to Broker Trade <input type="checkbox"/> CP - Connected Party Trade <input type="checkbox"/> LT - Late Trade <input type="checkbox"/> RP - Riskless Principal <input type="checkbox"/> SS - Special Settlement | | |

After entering all "mandatory" (*) as well as required "optional" fields the user selects the "Submit-Button" in order to finish the trade setup.

| | | |
|------|-------|--------|
| Copy | Reset | Submit |
|------|-------|--------|

6.5 Status tab

The Trade Reporting System will automatically start the validation checks on the trade input (see chapter 6.7) which can either result in a status "Valid", "Warning" or "Error".

The Status tab shows than the status of the submitted trade (response from backend). Errors or Warnings are shown here.

| | | | | |
|------------------------|-------------------|---------------|-------------|--------|
| Transaction references | Party information | Trade details | Trade flags | Status |
|------------------------|-------------------|---------------|-------------|--------|

Errors

- (71) Counterparty LEI is not in the list of public LEIs

Warnings

- No warnings

6.6 Optional and Mandatory fields

Each tab contains “optional” as well as “mandatory” fields. A successful trade input requires at least the entering of all “mandatory” fields. Whether an “optional” field has to be filled or not is dependent on each required individual instrument and/or counterparty information, and whether it is required by MiFID II and/or the Exchange Member Firm Rules. The “mandatory” fields are marked with a red star (*) on each tab. A field-description is available per mouse over for each field (optional/mandatory) under each tab.

6.7 Validation process

Once the user submits a trade, the system automatically begins validation-checks on the trade input, applying reference data and the appropriate regulatory reporting ruleset. The Trade Reporting System only considers trades with trade status “valid” (meaning that validation was successful) for further reporting purposes. Trades with trade status “invalid” (meaning that input validation was not successful) will not be published. Despite this, all trades are displayed in the Delivery Report or Error Report with their respective Alert-/Error- and Warning-Messages.

If the Trade Reporting System detects an inconsistency within the trade, the trade is displayed within the system under the Trade Report with a red exclamation mark in case of an error-message or with a yellow exclamation mark in case of a warning message. If no inconsistency is detected, the trade is published with a green check.

In this context the user can receive hints to enter further data or to adjust “mandatory/optional” fields in the case that the filling of these fields is necessary for either the successful trade input or to be compliant with the MiFID II requirements. Therefore, to initiate publication for previously submitted trades, which caused a trade status “error”, the user has to manually re-submit these with correct data by using the “New Trade” functionality.

7 File upload

The File upload enables the user to upload multiple trade reports via a CSV file (comma separated values). The user can upload up to a 1000 reports, which can be entered, amended or cancelled reports. The data in the CSV file must be in a defined format, so it is readable for the system.

7.1 File upload view

In the File upload view, there is a button to select one or more files, which should be uploaded. Underneath are shown the results of the uploads per file, with a summary in the last column and a detailed report to download in the column before.



The screenshot shows a 'File upload' section with a 'Select files' button. Below it, a 'Recent uploads' table lists three CSV files with their sizes and status:

| File Name | Size | Status |
|--------------------------------------|-------|--------------------------|
| 1501851200863_import_20170727_01.csv | 390 B | Partially with warnings. |
| 1501851195890_import_20170727_02.csv | 390 B | Partially with warnings. |
| 1501851191020_import_20170727_03.csv | 234 B | Partially with errors. |

7.2 File upload files

To create a CSV file for upload, we strongly recommend not using any tool that interprets data and saves it in a different format (e.g. Microsoft Excel with date values) but using a plain text editor instead. We also recommend to start with a small number of trades per CSV file until the user is comfortable with the format of the values. It is important to ensure that the upload file has the correct filename ending csv (e.g. import.csv).

Every file must have at least three lines. A header, the trade report data and a checksum line at the end, which contains the number of lines of the file.

Here is an example of a new trade report with minimal data, but with all mandatory fields to submit a report successfully:

```
TRADING-DATE-AND-TIME-UTC;COUNTERPARTY-TYPE;COUNTERPARTY;BUY-SELL-IND;INSTRUMENT-
ID;CURRENCY;PRICE;QUANTITY;EXECUTION-VENUE-ID;TRADE-CAPACITY
2017-01-03 10:45:03.000000;D;19750810MILES0BRIE;N;IE00BD1RP616;EUR;6.885;2000;XMSM;DEAL
NOL;3
```

Here is an example of a report entry with the maximum number of values. If you need to use a semicolon in the values, please surround the values with quotation marks:

```
TRADING-DATE-AND-TIME-UTC;COUNTERPARTY-TYPE;COUNTERPARTY;BUY-SELL-IND;INSTRUMENT-
ID;CURRENCY;PRICE;QUANTITY;EXECUTION-VENUE-ID;TRADE-CAPACITY;EXECUTING-LEI;CLIENT-
REFERENCE;NODEF;ACTX;BENC;SDIV;PRETRADE-TRANSPARENCY;TRADE-FLAGS
2017-07-27 10:45:03.200000;D;Miles
O'Brien;N;IE00BD1RP616;EUR;6.885;2000;XMSM;DEAL;529900G3SW56SHYNPR95;"MS20170727;CSVMAX";Y;Y;Y;Y
;OILQ;CP
NOL;3
```

This is an example for a trade amendment which must contain a valid transaction-id to identify the trade which should be amended. All mandatory fields must exist, even if they are not changed:

```
ACTION-CODE;TRANS-ID-CODE;TRADING-DATE-AND-TIME-UTC;COUNTERPARTY-TYPE;COUNTERPARTY;BUY-SELL-IND;INSTRUMENT-ID;CURRENCY;PRICE;QUANTITY;EXECUTION-VENUE-ID;TRADE-CAPACITY
A;OBOE20170731TRAREPSER135034670000000000001100000726;2017-07-31 13:49:58.000000;D;Maxine
Mustermann;N;IE00BD1RP616;EUR;6.885;2000;XMSM;DEAL
NOL;3
```

Trade entries, amendments and cancellations can be combined in one single upload file. In this example, a new report is generated from the first line and the second line updates an existing report:

```
ACTION-CODE;TRANS-ID-CODE;TRADING-DATE-AND-TIME-UTC;COUNTERPARTY-TYPE;COUNTERPARTY;BUY-SELL-IND;INSTRUMENT-ID;CURRENCY;PRICE;QUANTITY;EXECUTION-VENUE-ID;TRADE-CAPACITY
E;;2017-09-04 08:00:00.0;D;Miles O'Brien;B;IE00BD1RP616;EUR;6.8;3000;XMSM;DEAL
A;OBOE20170831TRAREPSER08400298900000000000300000726;2017-08-31
08:39:13.000000;D;JD335567B;B;IE00BD1RP616;EUR;6.8;1500;XMSM;DEAL
NOL;4
```

Each data row of the file represents a report to be submitted. Subsequent fields are values for the different input fields as listed in the table below. Fields are separated by “;”. Whether the input field is mandatory (M) or optional (O) is defined in the column ‘Scope’.

| Input field | Scope | Description | Format |
|---------------------------|-------|--|----------------------------|
| ACTION-CODE | O | Should this report be entered, amended or cancelled. If this value is not present, then this trade report will be entered. Valid values: E = enter A = amend C = cancel | string(1) |
| TRANS-ID-CODE | O | Alphanumeric code assigned by the trading system (OBOE MiFID II Engine), which identifies the trade report entered. This field must be filled for the trade report to be amended or cancelled. | string (52) |
| TRADING-DATE-AND-TIME-UTC | M | Date and time (in UTC) when the deal (trade) was executed by the member firm. It must not be in the future. | yyyy-MM-dd HH:mm:ss.SSSSSS |
| CLIENT-REFERENCE | O | Free text that can be used for e.g. client trade ID, client decision. | string(52) |
| EXECUTION-LEI | O | The LEI of the executing member for whom the trade report was submitted. Must be the LEI of the logged in user. | string (20) |
| COUNTERPARTY-TYPE | M | To identify the counterparty. Valid values: N - Counterparty is identified by LEI D - Counterparty is a natural person | string(1) |
| COUNTERPARTY-VALUE | M | To identify the counterparty. The fields contain a description of the counterparty (LEI or short code/National ID of a natural person). If it is a LEI, it must be from the list of worldwide existing LEIs. | string(52) |

| Input field | Scope | Description | Format |
|-----------------------|-------|--|------------|
| BUY-SELL-IND | M | Identifier to determine the role of the reporting party of the trade. Valid values: B = Buy S = Sell | string(1) |
| INSTRUMENT-ID | M | ISIN code to identify the financial instrument of the trade report entered. One from the list of equities/ETFs of the Exchange, listed on ISE T7. | string(12) |
| CURRENCY | M | Currency in which the price of the reported trade is expressed. | string(4) |
| PRICE | M | Price of the instrument within a reported trade (> 0 (zero)). Up to 4 decimal places can be reported. | double |
| QUANTITY | M | Number of units of the financial instrument of the trade reported (> 0 (zero)). | integer |
| EXECUTION-VENUE | M | Identification of the market segment for which the trade was reported (segment MIC). Valid values: XMSM XESM XATL | string(4) |
| NODEF | O | Y = Yes N = No | string(1) |
| ACTX | O | Y = Yes N = No | string(1) |
| BENC | O | Y = Yes N = No | string(1) |
| SDIV | O | Y = Yes N = No | string(1) |
| PRETRADE-TRANSPARENCY | O | Pre-Trade Transparency flag. It is allowed to fill the field with a <u>maximum of one</u> from the list of the following flags: Valid values: NLIQ: Negotiated transaction in liquid financial instruments OILQ: Negotiated transaction in illiquid financial instruments PRIC: Negotiated transaction subject to conditions other than the current market price LIS (non-standard value): Pre-trade large in scale | string(4) |
| TRADE-CAPACITY | M | ISE Trade Capacity flag. Valid values: DEAL: Deal on own account AOTC: Any other capacity | string(4) |
| ISE_TRADE_FLAGS | O | ISE Trade flags. Any combination of <u>up to three</u> (or none) of the following flags can be chosen. Valid values: AH: After Hours Trading BB: Broker to Broker Trade CP: Connected Party Trade LT: Late Trade RP: Riskless Principal SS: Special Settlement Example: AHBBCP | string(6) |

7.3 Upload results

When the CSV file is uploaded and submitted, the result table in the file upload view will be updated. The corresponding entry will show a summary of the upload in the last column. There are several summary states which are self-explanatory (e.g. Unknown columns, Mandatory fields missing) but two states need a further inspection:

Partially with errors

The CSV file could be uploaded and processed successfully, but at least one trade report was erroneous. By downloading the detailed report, it is possible to check for every trade what the error is, by checking the column REJECT-TEXT. There are various reasons why a trade report could not be processed.

When the column TRANS-ID-CODE is filled, the trade has been saved and can be updated either via the GUI, by searching for the TRANS-ID-CODE in the error report, or by creating a new upload file. The erroneous trades without a TRANS-ID-CODE must be extracted, corrected and imported again.

Valid (see additional information)

In this case, the CSV file could be uploaded and all trade reports were successfully saved, but at least one trade report has a warning which needs attendance. These trades can be checked by downloading the detailed report and checking the column STATUS-TEXT.

Corrections can be made either through the GUI by searching for the corresponding TRANS-ID-CODE in the delivery report or by extracting the trades to make a new upload file with the amendments.

8 Delivery Report

The user can select this report either within the key function drop-down menu or by pressing on one of the ring charts.

Delivery report

Trading date and time: 04.07.2017 00:00:00 to [] Status: VALID Transaction identification code: OBOE*TRA*11* My filters

Add criteria Remove criteria Reset filter criteria Save filter Show results

Hide filter

Total Results: 3 Show

| Transaction identification code | Trading date and time | ISIN | Buy / Sell | Currency | Price | Quantity | Execution venue | Executing LEI |
|---------------------------------|-----------------------|------------|------------|----------|-------|----------|-----------------|----------------|
| ✓ OBOE20170704TRAREPSE11... | 04.07.2017 13:32:58 | IE00B2Q... | S | EUR | 111 | 111 | XESM | 969500QCWMU... |
| ✓ OBOE20170704TRAREPSE11... | 04.07.2017 13:30:31 | IE00B2Q... | B | EUR | 11 | 444 | XMSM | 969500QCWMU... |
| ✓ OBOE20170704TRAREPSE111... | 04.07.2017 13:16:53 | IE00B2Q... | B | EUR | 1111 | 2222 | XESM | 969500QCWMU... |

The Delivery Report contains information on trades delivered or published during the current day and reflects the number of all active trades as well as error trades with their current publishing status. It allows the user to check whether trade details provided are correctly imported and interpreted by the OBOE System. In the upper part of the window the filtering criteria for the query can be entered with the results displayed below.

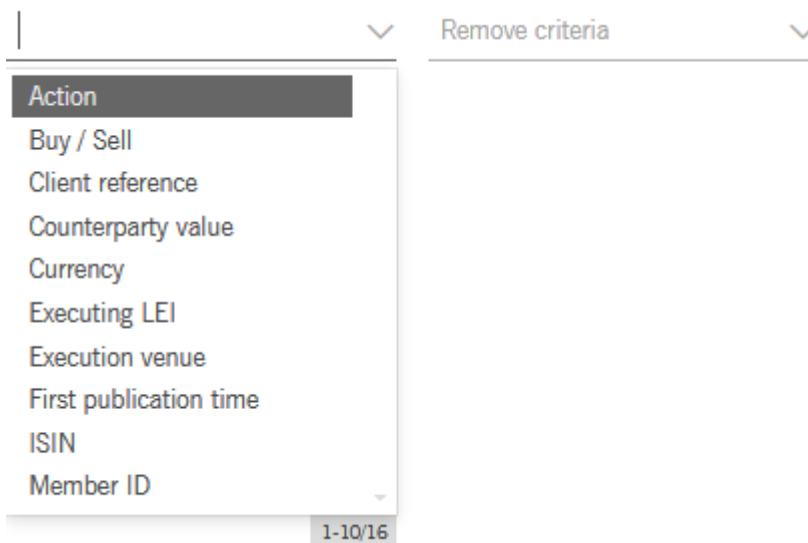
Setting filters will also allow searching results for specific trading dates in the past.

8.1 Trade Search

Trades can be queried by entering criteria in the upper part of the screen. The search will then be applied on the whole data set. By clicking on "Show results" all corresponding trades will be displayed. The trades can be sorted by any criteria, per default they are sorted by "trading date and time" (newest on top).

8.2 Search filter criteria adoption

With the add and remove criteria function the user can customise the filter. Both drop downs (Add and Remove) show the available filter criteria.




8.3 Reset filter criteria

The “Reset filter criteria” button offers the default filter.

8.4 Customisable filter function

With the “Save Filter” function the user can save his customised filter and the filter content for further use. Saved filters are available in the “My Filters” function.

8.5 Results overview

The results section on the bottom of the window is preconfigured, however additional criteria (Show ) can be added or removed. Field and status information are available on mouse over. Clicking on the corresponding row opens the Trade Detailed View (similar than “New trade view”). A maximum number of 1000 trades are loaded.

Total Results: 9 

| Transaction identification code | Trading date and time  | ISIN | Buy / Sell | Currency | Price | Quantity | Execution venue | Executing LEI |
|--|---|--------------|------------|----------|-------|----------|-----------------|---------------------|
|  OBOE20170704TRAREPSE15... | 04.07.2017 15:45:36 | IE00B2Q5LS75 | B | EUR | 50 | 100 | XESM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE12... | 04.07.2017 14:03:55 | IE00B2Q5LS75 | B | EUR | 100 | 22 | XMSM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE11... | 04.07.2017 13:32:58 | IE00B2Q5LS75 | S | EUR | 111 | 111 | XESM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE11... | 04.07.2017 13:30:31 | IE00B2Q5LS75 | B | EUR | 11 | 444 | XMSM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE111... | 04.07.2017 13:16:53 | IE00BD1NYS45 | B | EUR | 1111 | 2222 | XESM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE111... | 04.07.2017 13:16:53 | IE00B2Q5LS75 | B | EUR | 1111 | 2222 | XESM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE11... | 04.07.2017 13:06:49 | IE00BVF1H83 | B | EUR | 33 | 33 | XESM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE08... | 04.07.2017 10:38:37 | IE00BD1NYS45 | B | EUR | 100 | 100 | XESM | 969500QCWURH4EULW46 |
|  OBOE20170704TRAREPSE12... | 04.07.2017 10:16:25 | IE00B2Q5LS75 | B | EUR | 1 | 45 | XMSM | 969500QCWURH4EULW46 |

The query result can be exported () to .csv with a maximum number of 1000 trades.

9 Error report

The user can select this report either within the key function drop-down menu or by pressing on one of the ring charts.

Error report

My filters ▾

| | | |
|---|---------------------------------|-------------------------|
| Trading date and time 19.07.2017 00:00:00 to | Transaction identification code | Reject code 71 |
| Reject text | Status information | Buy / Sell B - Buy ▾ |

Add criteria ▾ Remove criteria ▾

Reset filter criteria Save filter ▾ **Show results**

Hide filter

Total Results: 4 [Show](#) ▾

| Transaction identification code | Trading date and time | ISIN | Buy / Sell | Reject code | Reject text | Status information | Currency | Price |
|---|-----------------------|--------------|------------|-------------|----------------------------------|--------------------|----------|-------|
| OBOE20170719TRAREPSE... | 19.07.2017 12:54:59 | IE00BYTBXV33 | B | 71 | Counterparty LEI is not in th... | | EUR | 18.75 |
| OBOE20170719TRAREPSE... | 19.07.2017 12:54:59 | IE00BYTBXV33 | B | 71 | Counterparty LEI is not in th... | | EUR | 18.75 |
| OBOE20170719TRAREPSE... | 19.07.2017 12:54:59 | IE00BYTBXV33 | B | 71 | Counterparty LEI is not in th... | | EUR | 18.75 |
| OBOE20170719TRAREPSE... | 19.07.2017 12:54:59 | IE00BYTBXV33 | B | 71 | Counterparty LEI is not in th... | | EUR | 18.75 |

The Delivery Report contains information on trades delivered or published during the current day and reflects the number of all active trades as well as error trades with their current publishing status. It allows the user to check whether trade details provided are correctly imported and interpreted by the OBOE System. In the upper part of the window the filtering criteria for the query can be entered with the results displayed below.

Setting filters will also allow the user to search for results for specific trading dates in the past.

9.1 Trade Search

Trades can be queried by entering criteria in the upper part of the screen. The search will then be applied on the whole data set. By clicking on “Show results” all corresponding trades will be displayed. The trades can be sorted by any criteria. Per default it is sorted by “trading date and time” (newest on top).

The search criteria can be customised by the user.

9.2 Search filter criteria adoption

With the add and remove criteria function the user can customise the filter. Both drop downs (Add and Remove) show the available filter criteria.

Remove criteria

Action

- Buy / Sell
- Client reference
- Counterparty value
- Currency
- Executing LEI
- Execution venue
- First publication time
- ISIN
- Member ID

1-10/16

9.3 Reset filter criteria

The “Reset filter criteria” button offers the default filter.

9.4 Customisable filter function

With the “Save Filter” function the user can save his customised filter and the filter content for further use. Saved filters are available in the “My Filters” function.

9.5 Results overview

The results section on the bottom of the window is preconfigured, however additional criteria (Show) can be added or removed. Field and status information are available on mouse over. Clicking on the corresponding row opens the Trade Detailed View (similar than “New trade view”). A maximum number of 1000 trades are loaded.


Total Results: 14 ↑ Show

| Transaction identification code | Trading date and time | ISIN | Buy / Sell | Currency | Price | Quantity | Execution venue | Executing LEI |
|---------------------------------|-----------------------|------------|------------|----------|--------|----------|-----------------|----------------|
| OBOE20170717TRAREPSER151... | | IE00BVF... | 1 | EUR | 11 | 33 | XMSM | 969500QCWMU... |
| OBOE20170719TRAREPSER105... | | IE00BYT... | 1 | EUR | | 100 | XMSM | 969500QCWMU... |
| OBOE20170719TRAREPSER105... | | IE00BYT... | 1 | EUR | | 100 | XMSM | 969500QCWMU... |
| OBOE20170713TRAREPSER08... | | IE00066... | 2 | EUR | 123.45 | 4711 | XMSM | 969500QCWMU... |
| OBOE20170719TRAREPSER105... | 2017-07-19 10:54:59 | IE00BYT... | 1 | EUR | 18.75 | 100 | XMSM | 969500QCWMU... |
| OBOE20170719TRAREPSER105... | 2017-07-19 10:54:59 | IE00BYT... | 1 | EUR | 18.75 | 100 | XMSM | 969500QCWMU... |
| OBOE20170719TRAREPSER105... | 2017-07-19 10:54:59 | IE00BYT... | 1 | EUR | | 100 | XMSM | 969500QCWMU... |
| OBOE20170712TRAREPSER141... | 2017-07-12 14:18:26 | IE00066... | 1 | EUR | 1 | 1 | XMSM | 969500QCWMU... |
| OBOE20170712TRAREPSER141... | 2017-07-12 14:18:26 | IE00066... | 1 | EUR | 1 | 1 | XMSM | 969500QCWMU... |
| OBOE20170712TRAREPSER114... | 2017-07-12 11:44:47 | GB00314... | 1 | EUR | 1 | 1 | XMSM | 969500QCWMU... |
| OBOE20170712TRAREPSER114... | 2017-07-12 11:44:47 | GB00314... | 1 | EUR | 1 | 1 | XMSM | 969500QCWMU... |
| OBOE20170712TRAREPSER113... | 2017-07-12 11:30:05 | GB00314... | 1 | EUR | 1 | 1 | XMSM | 969500QCWMU... |
| OBOE20170704TRAREPSER111... | 2017-07-04 11:16:53 | IE00BD1... | 1 | EUR | 1111 | 2222 | XESM | 969500QCWMU... |
| OBOE20170704TRAREPSER08... | 2017-07-04 08:38:37 | IE00BD1... | 1 | EUR | 100 | 100 | XESM | 969500QCWMU... |

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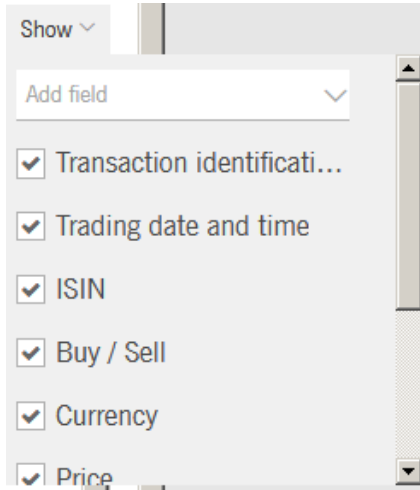
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The query result can be exported () to .csv with a maximum number of 1000 trades.

9.6 Result list customisation

With the “Customise Table” function, the user can customise his table view. Open the “Show” option to use this feature.



The Dialog shows the current fields.

The Add field dropdown shows the available fields/ trade/ processing flags, which will then be added as a column to the Results list.

10 Trade Detail View

By clicking on the row of one trade of the Delivery Report or the Error report, the Trade Detail View is displayed. The Trade detail view is structured in the same way as the New Trade Input Menu (6.4). However, it does additionally provide insights on Status, Errors and Warnings.

✓ Transaction identification: OBOE20170717TRAREPSER151646636000000000000800000726 Validation OK

| | | | | | | |
|------------------------|-------------------|---------------|-------------|-----------|---------|--------|
| Transaction references | Party information | Trade details | Trade flags | ISE flags | History | Status |
|------------------------|-------------------|---------------|-------------|-----------|---------|--------|

Trading date and time * (UTC)

User ID

Member ID

Client reference

| | | |
|-------------------------------------|--------------------------------------|---------------------------------------|
| <input type="button" value="Copy"/> | <input type="button" value="Amend"/> | <input type="button" value="Cancel"/> |
|-------------------------------------|--------------------------------------|---------------------------------------|

Here it is possible to copy existing trades for creating similar new trades or to cancel or amend existing trades.

10.1 Amend trades

Trade Amendments can be performed via the New Trade / Trade Detail View menu, e.g. by querying the respective trade and then amending the fields in question. Sufficient user rights are a precondition to amend the trade.

Amendments are inserted into the GUI the same way as new trades, with the only difference that the "Amend" button then needs to be applied to this trade.

If the original trade has already been published to the market the amendment is processed in two steps:

- In a first step the existing report is cancelled.
- In a second step an amendment record with the new data, but maintaining the previous trade identification number as published.

If the original trade has not been published to the market the data of the original report will be updated and the information about the amendment will then be sent but no cancellation message will be published in this case.

Please note, that certain fields cannot be amended (Executing LEI, Trade Date, ISIN). In those cases, a cancellation and re-entry must be performed. The „Amend“ Button is only available if the Trade dialogue is open for an existing trade.

10.2 Trade Cancellations

Trade Cancellations can be performed via the New Trade/ Trade Detail View menu, e.g. by querying the respective trade and then cancelling the trade using the cancel button. Sufficient user rights are a precondition to cancel the trade.

The “Cancel” button is only available for submitted trades. A previous publication is however not required to cancel a trade i.e. trades which have not yet been published as the publication has been deferred in accordance with MiFID II, can still be cancelled.

10.3 Copy Transactions

The user has the possibility to copy the current trade (i.e. the user previously entered a trade into the trade reporting system that received the status “validation OK” as a new trade). The “Copy” button is only available if the trade dialogue is open via the menu “New Trade”. As a first step the user clicks the “Copy” button.

11 User rights

User rights and roles have to be setup within the member section of the Member Portal.

The user administration can only be done by the Central Coordinators, which will be defined during the set-up process.

Following roles are available:

- All rights
 - The user has the rights to enter, amend and cancel trades.
 - The user can use the file upload.
 - The user can see the dashboard and all reports.
- Read/View
 - The user can see the dashboard and all reports.

12 Acronyms and Abbreviations

| Acronym or abbreviation | Description |
|-------------------------|--|
| CRE | Common Report Engine |
| The Exchange | The Irish Stock Exchange plc, trading as Euronext Dublin |
| OBOE | Off order book on-exchange trade: Trades negotiated bilaterally between trading participants under the Member Firm Rules of the Exchange and reported accordingly. |
| Order book trade | Order book trades are all trades which are executed on the ISE T7 order book. |
| ISE T7 | ISE T7 is the system used for order book trading on the Exchange. |