

Document title**SATURN CONFORMANCE TEST SCRIPT****Document type or subject****Conformance Test****Revision number**

Revision Number: 1.0

Date

24 Nov 2020

Number of pages

36

Author

Euronext

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PREFACE

PURPOSE

The purpose of this document is to provide clients with a description of the Saturn conformance test, with scenarios for functional data conformance for MiFID II transaction reporting.

TARGET AUDIENCE

This document is particularly relevant to clients that will need to perform mandatory and optional conformance tests on Saturn.

WHAT'S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, see the Appendix.

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
0.1	24 Nov 2020		First Version

ASSOCIATED DOCUMENTS

The following lists the associated documents that either should be read in conjunction with this document or which provide other relevant information for the user:

- Euronext_Global_Reporting_Solution_-_Saturn_Interface_User_Guide
- Euronext-Saturn-Web_Services_Specifications

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1. OVERVIEW OF TESTS

Clients should test all the services that they use.

Tests are not mandatory for those services not used by clients (for example, upload of transactions using Excel file, upload of transactions using API, upload of OTC transactions).

TESTS			ARM Client + Trading Member at Euronext		ARM Client (Not Euronext Member)	
			OPTION	STATUS	OPTION	STATUS
GUI (Updating transactions manually in the GUI)	ARM Euronext transaction (Origin Optiq)	Update (Status = ENX To be Completed)	Optional		Not applicable	
		Amend (Euronext internal transactions)	Optional		Not applicable	
	ARM Non-Euronext Transaction	Create new transaction	Optional		Optional	
		Amend	Optional		Optional	
		Cancel	Optional		Optional	
If the client uses File (GUI Upload)	ARM Euronext transaction	New transactions	Mandatory		Not applicable	
		Update	Mandatory		Not applicable	
		Cancel	Mandatory		Not applicable	
		Recovery	Optional		Not applicable	
	ARM Non-Euronext Transact	Create new transactions	Mandatory		Mandatory	
		Update	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
		Recovery	Optional		Optional	
If the client uses API	SubmitTX ARM Euronext transaction	Amend	Mandatory		Not applicable	
		Cancel	Mandatory		Not applicable	
	SubmitTX ARM non Euronext Transact	New transactions	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	File Upload ARM Euronext transaction	Amend	Mandatory		Not applicable	
		Cancel	Mandatory		Not applicable	
	File Upload ARM Non-Euronext Transaction	New transactions	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	GetTX		Mandatory		Mandatory	
Types of Reporting	Cash Products	Equities	Mandatory		Mandatory	
		Debt instruments	Mandatory		Mandatory	
		Collective investment vehicles	Optional		Optional	
		Spot	Optional		Optional	
		Financing	Optional		Optional	

		Referential instruments	Optional		Optional	
	Derivatives Products Derivatives Products (continued)	Entitlement (rights)	Optional		Optional	
		Listed options	Mandatory		Mandatory	
		Futures	Mandatory		Mandatory	
		Swaps	Mandatory		Mandatory	
		Non-listed and complex listed options	Optional		Optional	
		Forwards	Mandatory		Mandatory	
		Strategies	Mandatory		Mandatory	
		Others (miscellaneous)	Optional		Optional	
If the client uses OTC	GUI (Updating transactions manually in the GUI)	Create new transaction	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	File (GUI Upload)	Create new transaction	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	
	API	Create new transaction	Mandatory		Mandatory	
		Amend	Mandatory		Mandatory	
		Cancel	Mandatory		Mandatory	

2. GUI (UPDATING TRANSACTIONS MANUALLY IN THE GUI)

2.1 ARM EURONEXT TRANSACTIONS (ORIGIN OPTIQ)

2.1.1 Update (Status = ENX To be Completed)

Prerequisites:

Some fields are already pre-filled, for example if the trade is executed on the Optiq matching engine, or if the transactions benefit from a pre-trade transparency waiver and are executed outside the order book via TCS.

Instructions:

- a. Update the transaction and complete the missing fields
The missing field for transactions executed on a venue should be provided, as per ESMA guidelines. This means that all mandatory fields need to be properly populated.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

2.1.2 Amend (Euronext internal transactions)

Instructions:

- a. Update a transaction that has status *Checked & Ready* or *Accepted*. Client can change one of the fields that was previously provided and replace or update the value and resend the transaction.
For example, one of the following fields may be updated:
 - Update Buyer / Seller code
 - Update Execution Decision Within Firm
 - Update Investment Decision Within Firm
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

2.1.3 Cancel

Instructions:

- a. Cancel the transaction directly in the GUI. Client should choose a transaction that has the status *Checked & Ready* or a transaction that is *Accepted* by the National Competent Authority (NCA).
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Cancel* or *Cancel Accepted* in the case of a transaction that was *Accepted* by the National Competent Authority (NCA).
- b. Cancellation is received by the National Competent Authority (NCA).

2.2 ARM NON-EURONEXT TRANSACTION

2.2.1 Create new transaction

Instructions:

- a. Create a new transaction as per ESMA guidelines and provide all mandatory fields for each transaction.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

2.2.2 Amend

Instructions:

- a. Update a transaction that has status *Checked & Ready* or *Accepted*. Client can change one of the fields that was previously provided and replace or update the value and resend the transaction.
For example:
 - Update Price
 - Update Trade ID
 - Update Venue
 - Update Buyer Seller
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

2.2.3 Cancel

Instructions:

- a. Cancel the transaction directly in the GUI. Client should choose a transaction that has the status *Checked & Ready* or a transaction that is *Accepted* by the National Competent Authority (NCA).
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Transaction status changes to *Cancel* or *Cancel Accepted* in the case of a transaction that was *Accepted* by the National Competent Authority (NCA).
- b. Cancellation is received by the National Competent Authority (NCA).

3. FILE (GUI UPLOAD)

3.1 ARM EURONEXT TRANSACTION

3.1.1 Create new transactions

Instructions:

- a. Create a .csv file with all mandatory columns and fields/values as specified in **template_saturn_reporting_apa_arm** (sheet template ARM). Upload file with Action = 1.
Missing fields for transactions executed on a venue should be provided, as per ESMA guidelines. This means that all mandatory fields need to be properly populated.



template_saturn_reporting_apa_arm.xls

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

3.1.2 Update

Instructions:

- a. Take the file uploaded in step 1. Change values and submit file using Action = 2.

Fields that may be updated:

- Update Buyer / Seller code
- Update Execution Decision Within Firm
- Update Investment Decision Within Firm

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

3.1.3 Cancel

Instructions:

- a. Take the file uploaded in step 1. Change field Action to value 3 (Action = 3). Upload the file.
- b. Transactions cancelled are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully: all transactions are processed and all transactions have status *Cancelled*. When an accepted transaction is cancelled the response should be *Cancel Accepted*.
- b. Cancellation is received by the National Competent Authority (NCA).

3.1.4 Recovery

Prerequisites

The Notice below gives more details about the archive of transactions in Saturn.



MiFID II SATURN
NEW transaction rec

Instructions:

- a. The recovery feature can only be tested if clients have transactions that are archived. Recovery can only be performed via the upload of a .csv file. Clients should upload exactly the same file that was originally used with all the fields populated next to the mandatory fields as detailed below. If fields are blank the recovery will also return these fields blank. Please upload original file with Action = 4.

Below is the list of MANDATORY fields needed in every file upload:

INTERNAL TRADES (EXECUTED ON EURONEXT)	
Mandatory Fields	Amendable (Y/N)
Transaction Reference Number	N (key field)
Executing Entity ID	N (key field)
ARM APA Indicator	N (key field)
Venue	N (key field)
Trading Date Time (UTC)	N (key field)
Side	N (key field)

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully; all transactions are processed and all transactions have status *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

3.2 ARM NON-EURONEXT TRANSACTION

3.2.1 ARM Non-Euronext Transaction

Instructions:

- a. Create a .csv file with all mandatory columns and fields/values as specified in **template_saturn_reporting_apa_arm** (sheet template ARM). Upload file with Action = 1.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

3.2.2 Update

Instructions:

- a. Take the file uploaded in step 1. Change values and submit file using Action = 2.

Fields that may be updated:

Update Price

Update Trade ID

Update Quantity

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

3.2.3 Cancel

Instructions:

- a. Take the file uploaded in step 1. Change the field Action to value 3 (Action = 3). Upload the file.
- b. Cancelled transactions are sent to the National Competent Authority (NCA).

Success Criteria:

- a. File is uploaded successfully; all transactions are processed and all transactions have status Cancelled. When an *Accepted* transaction is cancelled the response should be *Cancel Accepted*.
- b. Cancelled transactions are accepted by the National Competent Authority (NCA).

3.2.4 Recovery

Instructions:

- a. The recovery feature can only be tested if clients have transactions that are archived. Recovery can only be performed via the upload of a .csv file. Client should upload exactly the same file that was originally used with all the fields populated next to the mandatory fields as mentioned below. If fields are blank the recovery will also return these fields blank. Please upload original file with Action = 4.

Below is the list of MANDATORY fields needed in every file upload:

EXTERNAL TRADES	
Mandatory Fields	Amendable (Y/N)
Transaction Reference Number	N (key field)
Executing Entity ID	N (key field)
ARM APA Indicator	Y
Venue	Y (only EXTERNAL MIC)
Trading Date Time (UTC)	Y
Side	Y

- b.** Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

Validate that transactions that were not visible in the GUI are now available and can be adjusted.

- a.** File is uploaded successfully; all transactions are processed and all transactions have status *Checked & Ready*.
- b.** Transactions submitted are accepted by the National Competent Authority (NCA).

4. API

Prerequisites:

Services in Saturn are protected by authentication and authorisation mechanisms. To access the services, a client is required to log on to the system. Before using SATURN API REST, it is required to check that the connection is made with a valid certificate.

4.1 SUBMITTX ARM EURONEXT TRANSACTION

4.1.1 Amend

Instructions:

- a. Client submits a *SubmitTX* to update a transaction report: set tradereport=2 with the fields received from Optiq, with all mandatory and conditional MiFID II fields properly populated
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

4.1.2 Cancel

Instructions:

- a. Client submits a *SubmitTX* to cancel the transaction report: set tradereport=3 with the fields received from Optiq with all mandatory and conditional MiFID II fields properly populated.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Cancelled*
- b. Cancelled transactions are received by the National Competent Authority (NCA)

4.2 SUBMITTX ARM NON-EURONEXT TRANSACTION

4.2.1 New transactions

Instructions:

- a. Client submits a *SubmitTX* to add a new transaction report: set tradereport=1 with all mandatory and conditional MiFID II fields properly populated in order to create a new transaction.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

4.2.2 Amend

Instructions:

- a. Client submits a *SubmitTX* to update a transaction report: set *tradereport=2* with all mandatory or conditional MiFID II field in the transaction except executing firm.
 - Update the price
 - Update trade ID
 - Update Venue
 - Update Buyer Seller
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.

Transactions submitted are accepted by the National Competent Authority (NCA).

4.2.3 Cancel

Instructions:

- a. Client submits a *SubmitTX* to cancel the transaction report: set *tradereport=3*
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Cancelled*
- b. Cancelled transactions are received by the National Competent Authority (NCA).

4.3 FILE UPLOAD ARM Euronext TRANSACTION

4.3.1 Amend

Instructions:

- a. Client submits a *FileUpload* to update a transaction report with the fields received from Optiq with all mandatory and conditional MiFID II fields properly populated.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

4.3.2 Cancel

Instructions:

- a. Client submits a *FileUpload* to cancel the transaction report with the fields received from Optiq with all mandatory and conditional MiFID II fields properly populated.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Cancelled*
- b. Cancelled transactions are received by the National Competent Authority (NCA).

4.4 FILE UPLOAD ARM NON-EURONEXT TRANSACTION

4.4.1 New transaction

Instructions:

- a. Client submits a *FileUpload* to add a new transaction report with all mandatory and conditional MiFID II fields properly populated in order to create new transaction.
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

4.4.2 Amend

Instructions:

- a. Client submits a *FileUpload* to update a transaction report with all mandatory or conditional MiFID II fields in the transaction except executing firm:
 - Update Price
 - Update trade ID
 - Update Venue
 - Update Buyer Seller
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

4.4.3 Cancel

Instructions:

- a. Client submits a *FileUpload* to cancel the transaction report
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Cancelled*

- b. Cancelled transactions are received by the National Competent Authority (NCA).

4.5 GETTX

This function should be used by the Client to retrieve transaction details and statuses from Saturn

Instructions:

The Client submits a *GetTX* in order to retrieve transaction details and statuses already present on Saturn using a filter.

Success Criteria:

The Client confirms that the response data for the *GetTX* function is correct.

5. TYPES OF REPORTING

Saturn authorises reporting for all the following reporting types:

- **Cash Products**
 - Equities
 - Debt instruments
 - Collective investment vehicles
 - Spot cash
 - Financing
 - Referential instruments
- **Derivatives Products:**
 - Entitlement (rights)
 - Listed options
 - Futures
 - Swaps
 - Non-listed and complex listed options
 - Forwards
 - Strategies
 - Others (miscellaneous)

The referential used by Saturn to check the status of the Instrument (ISIN, SecurityID) is the ESMA (European Securities and Markets Authority) Referential Database:

https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_firds

If the instrument exists in the ESMA Referential Database, the client must fill the field “**Security ID**” to report the transaction.

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the SMA referential, the client should use the **CFI codes validation**.

5.1 CASH PRODUCTS

5.1.1 Equities

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of equities:
 - Common/ordinary shares
 - Preferred shares
 - Common/ordinary convertible shares
 - Preferred convertible shares
 - Limited partnership units

- Depositary receipts on equities
- Structured instruments (participation)
- Miscellaneous

If the instrument identification code (ISIN /Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Equity instruments according to the CFI code:

TYPE	CFI Code	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Delivery type
Common/ordinary shares	ES****	O	O	O	M	M	O	M	M	M
Preferred shares	EP****	O	O	O	M	M	O	M	M	M
Common/ordinary convertible shares	EC****	O	O	O	M	M	O	M	M	M
Preferred convertible shares	EF****	O	O	O	M	M	O	M	M	M
Limited partnership units	EL****	O	O	O	M	M	O	M	M	M
Depositary receipts on equities	ED****	O	O	O	M	M	O	M	M	M
Structured instruments (participation)	EY****	O	O	O	M	M	O	M	M	M
Miscellaneous	EM****	O	O	O	M	M	O	M	M	M

M = mandatory; O = optional

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.1.2 Debt instruments

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Debt instruments:
 - Bonds
 - Convertible bonds
 - Bonds with warrants attached
 - Medium-term notes
 - Money market instruments
 - Structured instruments (capital protection)
 - Structured instruments (without capital protection)
 - Mortgage-backed securities
 - Asset-backed securities
 - Municipal bonds
 - Depositary receipts on debt instruments
 - Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Debt instruments according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Maturity date	Delivery type
Bonds	DB****	M	O	O	M	M	O	M	M	N/A	N/A	M	M
Convertible bonds	DC****	O	O	O	M	M	O	M	M	O	O	M	M
Bonds with warrants attached	DW****	O	O	O	M	M	O	M	M	O	O	M	M
Medium-term notes	DT****	O	O	O	M	M	O	M	M	N/A	N/A	M	M
Money market instruments	DY****	O	O	O	M	M	O	M	M	N/A	N/A	M	M
Structured instruments (capital protection)	DS****	O	O	O	M	M	O	M	M	O	O	M	M
Structured instruments (without capital protection)	DE****	O	O	O	M	M	O	M	M	O	O	M	M
Mortgage-backed securities	DG****	O	O	O	M	M	O	M	M	O	O	M	M
Asset-backed securities	DA****	O	O	O	M	M	O	M	M	O	O	M	M
Municipal bonds	DN****	O	O	O	M	M	O	M	M	O	O	M	M
Depository receipts on debt instruments	DD****	O	O	O	M	M	O	M	M	O	O	M	M
Miscellaneous	DM****	O	O	O	M	M	O	M	M	O	O	M	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.1.3 Collective Investment Vehicles

Instructions:

- a. Client completes the mandatory and conditional MiFID fields II for a transaction on one of the following types of collective investment vehicles:
- I Standard (vanilla) investment funds/mutual funds
 - H Hedge funds
 - B Real estate investment trusts (REIT)
 - E Exchange traded funds (ETF)-Real estate
 - E Exchange traded funds (ETF)-Debt instruments
 - E Exchange traded funds (ETF)-Equities
 - E Exchange traded funds (ETF)-Convertible securities
 - E Exchange traded funds (ETF)-Mixed

- E Exchange traded funds (ETF)-Commodities
- E Exchange traded funds (ETF)-Derivatives
- E Exchange traded funds (ETF)-Referential instruments
- E Exchange traded funds (ETF)-Credits
- S Pension funds
- F Funds of funds
- P Private equity funds
- Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Collective Investment Vehicle instruments according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Delivery type
I Standard (vanilla) investment funds/mutual funds	CI****	O	O	O	M	M	O	M	M	O	O	M
H Hedge funds	CH****	O	O	O	M	M	O	M	M	O	O	M
B Real estate investment trusts (REIT)	CB****	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Real estate	CE**R*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Debt instruments	CE**B*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Equities	CE**E*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Convertible securities	CE**V*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Mixed	CE**L*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Commodities	CE**C*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Derivatives	CE**D*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Referential instruments	CE**F*	O	O	O	M	M	O	M	M	O	O	M
E Exchange traded funds (ETF)-Credits	CE**K*	O	O	O	M	M	O	M	M	O	O	M
S Pension funds	CS****	O	O	O	M	M	O	M	M	O	O	M
F Funds of funds	CF****	O	O	O	M	M	O	M	M	O	O	M
P Private equity funds	CP****	O	O	O	M	M	O	M	M	O	O	M
Miscellaneous	CM****	O	O	O	M	M	O	M	M	O	O	M

M = mandatory; O = optional;

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.1.4 Spot

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Spot:
- Foreign exchange
 - Commodities

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Spot instruments according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Expiry date	Delivery type
Foreign exchange	IF****	O	O	O	M	M	O	O	M	M	O	M
Commodities	IT****	O	O	O	M	M	O	N/A	M	M	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.1.5 Financing

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Financing:
- Loan Lease
 - Repos
 - Securities lending

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of financing products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Expiry date	Delivery type
Loan Lease	LL****	O	O	O	M	M	O	M	M	O	M
Repos	LR****	O	O	O	M	M	O	M	M	O	M
Securities lending	LS****	O	O	O	M	M	O	M	M	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.1.6 Referential instruments

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Referential instruments:
- Currencies
 - Commodities
 - Interest Rates
 - Indices on Equities
 - Indices on Debt instruments
 - Indices on Collective Investments
 - Indices on Real Estate
 - Indices on Commodities
 - Indices on Currencies
 - Baskets
 - Stock Dividends
 - Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Referential instruments according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Maturity date	Delivery type
Currencies	TC****	O	O	O	M	M	O	M	M	N/A	M
Commodities	TT****	O	O	O	M	M	O	M	M	N/A	M
Interest Rates	TR****	O	O	O	M	M	O	M	M	N/A	M

Indices on Equities	TIE***	O	O	O	M	M	O	M	M	N/A	M
Indices on debt instruments	TID***	O	O	O	M	M	O	M	M	O	M
Indices on Collective Investments	TIF***	O	O	O	M	M	O	M	M	N/A	M
Indices on Real Estate	TIR***	O	O	O	M	M	O	M	M	N/A	M
Indices on Commodities	TIT***	O	O	O	M	M	O	M	M	N/A	M
Indices on Currencies	TIC***	O	O	O	M	M	O	M	M	N/A	M
Baskets	TB***	O	O	O	M	M	O	M	M	N/A	M
Stock Dividends	TD****	O	O	O	M	M	O	M	M	N/A	M
Miscellaneous	TM****	O	O	O	M	M	O	M	M	N/A	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.2 DERIVATIVES PRODUCTS:

5.2.1 Entitlements (rights)

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Entitlement:
- Allotment Rights
 - Subscription Rights
 - Purchase Rights
 - Warrants
 - Mini Future Certs
 - Depositary Receipts on Entitlements
 - Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Entitlements according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Expiry date	Delivery type
Allotment Rights	RA****	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M
Subscription Rights	RS****	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M
Purchase Rights	RP****	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M
Warrants	RWB** *	O	O	O	M	M	O	M	M	O	O	M	M	M	M	M	M
Warrants	RWS***	O	O	O	M	M	O	M	M	O	O	M	M	M	M	M	M
Warrants	RWD** *	O	O	O	M	M	O	M	M	O	O	M	M	M	M	M	M
Warrants	RWT***	O	O	O	M	M	O	M	M	O	O	M	M	M	M	O	M
Warrants	RWC***	O	O	O	M	M	O	M	M	O	O	M	M	M	M	O	M
Warrants	RWI***	O	O	O	M	M	O	M	M	O	O	M	M	M	M	M	M
Warrants	RWM** *	O	O	O	M	M	O	M	M	O	O	M	M	M	M	O	M
Mini Future Certs	RF****	O	O	O	M	M	O	M	M	O	O	M	M	M	M	O	M
Depository Receipts on Ents.	RD****	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M
Miscellaneous	RM****	O	O	O	M	M	O	M	M	O	O	O	O	O	O	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.2 Listed Options

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Listed Options:
- Baskets
 - Stock-equities
 - Debt
 - Commodities
 - Currencies
 - Indices
 - Futures
 - Options

- Swaps
- Interest Rates
- Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of Listed Options according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Expiry date	Delivery type
Baskets	O**B**	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Stock-equities	O**S**	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Debt	O**D**	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Commodities	O**T**	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Currencies	O**C**	O	O	O	M	M	M	M	M	M	O	O	M	M	M	M	M	M
Indices	O**I**	O	O	O	M	M	O	O	M	O	M	M	M	M	M	M	M	M
Futures	O**F**	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Options	O**O**	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Swaps	O**W**	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M
Interest Rates	O**N**	O	O	O	M	M	M	N/A	M	O	M	O	M	M	M	M	M	M
Miscellaneous	OM****	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- Client confirms that the status of the transaction changes to *Checked & Ready*.
- Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.3 Futures

Instructions:

- Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following underlying types of futures contract:
 - Baskets
 - Stock-equities
 - Debt
 - Currencies
 - Indices
 - Options
 - Futures
 - Swaps

- Interest Rates
- Stock Dividends
- Miscellaneous
- Commodities

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of futures products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Expiry date	Delivery type
Baskets	FFB***	O	O	O	M	M	O	O	M	M	O	O	M	M
Stock-equities	FFS***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Debt	FFD***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Currencies	FFC***	O	O	O	M	M	M	M	M	M	O	O	M	M
Indices	FFI***	O	O	O	M	M	O	O	M	O	M	M	M	M
Options	FFO***	O	O	O	M	M	O	O	M	M	O	O	M	M
Futures	FFF***	O	O	O	M	M	O	O	M	M	O	O	M	M
Swaps	FFW***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Interest Rates	FFN***	O	O	O	M	M	M	N/A	M	O	M	O	M	M
Stock Dividends	FFV***	O	O	O	M	M	O	N/A	M	M	O	O	M	M
Miscellaneous	FFM***	O	O	O	M	M	O	O	M	M	O	O	M	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- Client confirms that the status of the transaction changes to *Checked & Ready*.
- Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.4 Swaps

Instructions:

- Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Swaps:
 - Rates
 - Foreign exchange
 - Commodities - Total Return
 - Commodities - CFD
 - Equity - Total Return
 - Equity - CFD

- Credit - Total Return
- Credit - CDS
- Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all types of swaps products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Expiry date	Delivery type
Rates	SR****	O	O	O	M	M	M	N/A	M	M	O	O	O	M
Foreign exchange	SF****	O	O	O	M	M	M	M	M	M	O	O	O	M
Commodities - Total Return	ST*T**	O	O	O	M	M	O	N/A	M	M	O	O	O	M
Commodities - CFD	ST*C**	O	O	O	M	M	O	N/A	M	M	O	O	O	M
Equity - Total Return	SE*T**	O	O	O	M	M	O	N/A	M	M	O	O	O	M
Equity - CFD	SE*C**	O	O	O	M	M	O	O	M	M	O	O	O	M
Credit - Total Return	SC*T**	O	M	M	M	M	O	N/A	M	M	O	O	O	M
Credit - CDS	SC*C**	O	M	M	M	M	O	N/A	M	M	O	O	O	M
Miscellaneous	SM****	O	O	O	M	M	O	O	M	M	O	O	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- Client confirms that the status of the transaction changes to *Checked & Ready*.
- Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.5 Non-listed and complex listed options

Instructions:

- The Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of non-listed and complex listed options:
 - Rates
 - Commodities
 - Equity
 - Credit
 - Foreign exchange
 - Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all types of non-listed and complex listed options products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Expiry date	Delivery type
Rates	HR****	O	O	O	M	M	M	N/A	M	M	O	O	M	M	M	M	M	M
Commodities	HT****	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Equity	HE****	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Credit	HC****	O	O	O	M	M	O	N/A	M	M	O	O	M	M	M	M	M	M
Foreign exchange	HF****	O	O	O	M	M	M	M	M	M	O	O	M	M	M	M	M	M
Miscellaneous	HM****	O	O	O	M	M	O	O	M	M	O	O	M	M	M	M	M	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.6 Forwards

Instructions:

- a. The Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Forwards:
- E Equity - CFD
 - E Equity - Spread Bet
 - E Equity - Forward
 - F Foreign Exchange
 - C Credit - Spread Bet
 - C Credit - Forward
 - R Rates - Spread Bet
 - R Rates - Forward
 - T Commodities - CFD
 - T Commodities - Forward

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of forwards products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Expiry date	Delivery type
E Equity - CFD	JE**C*	O	O	O	M	M	O	N/A	M	M	O	O	O	M
E Equity - Spreadbet	JE**S*	O	O	O	M	M	O	N/A	M	M	O	O	O	M
E Equity - Forward	JE**F*	O	O	O	M	M	O	N/A	M	M	O	O	O	M
F Foreign Exchange	JF****	O	O	O	M	M	M	M	M	M	O	O	O	M
C Credit - Spreadbet	JC**S*	O	O	O	M	M	O	N/A	M	M	O	O	O	M
C Credit - Forward	JC**F*	O	O	O	M	M	O	N/A	M	M	O	O	O	M
R Rates - Spreadbet	JR**S*	O	O	O	M	M	M	N/A	M	M	O	O	O	M
R Rates - Forward	JR**F*	O	O	O	M	M	M	N/A	M	M	O	O	O	M
T Commodities - CFD	JT**C*	O	O	O	M	M	O	N/A	M	M	O	O	O	M
T Commodities - Forward	JT**F*	O	O	O	M	M	O	N/A	M	M	O	O	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.7 Strategies

Prerequisites:

When reporting a strategy, the client must report only the legs of the strategy with their ISIN. It is not necessary to report the strategy itself.

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on one of the following types of Strategies:
- Rates
 - Commodities
 - Equity
 - Credit
 - Foreign exchange
 - Mixed assets
 - Miscellaneous

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report all the types of strategies products according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Maturity date	Expiry date	Delivery type
Rates	KR****	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	N/A	O	M
Commodities	KT****	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	N/A	O	M
Equity	KE****	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	O	O	M
Credit	KC****	O	O	O	M	M	O	N/A	M	M	O	O	O	O	O	O	O	O	M
Foreign exchange	KF****	O	O	O	M	M	O	M	M	M	N/A	N/A	O	O	O	O	O	O	M
Mixed assets	KY****	O	O	O	M	M	O	O	M	M	O	O	O	O	O	O	O	O	M
Miscellaneous	KM****	O	O	O	M	M	O	O	M	M	O	O	O	O	O	O	N/A	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. The Client confirms that the status of the transaction changes to *Checked & Ready*.
b. Transactions submitted are accepted by the National Competent Authority (NCA).

5.2.8 Others (miscellaneous)

Instructions:

- a. Client completes the mandatory and conditional MiFID II fields for a transaction on the combined instruments or other assets.

If the instrument identification code (ISIN / Security ID) does not exist, or does not exist in the ESMA referential, the table below provides more detail about how to report both types according to the CFI code:

TYPE	CFI Construct	Net amount	Up-front payment	Up-front payment currency	Instrument full name	Instrument classification	Notional currency 1	Notional currency 2	Price multiplier	Underlying instrument code	Underlying index name	Term of the underlying index	Option type	Strike price	Strike price currency	Option exercise style	Delivery type
Combined instruments	MC****	O	O	O	M	M	O	O	M	M	O	O	O	O	O	O	M
Other assets	MM****	O	O	O	M	M	O	O	M	M	O	O	O	O	O	O	M

M = mandatory; O = optional; N/A = not applicable

- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Client confirms that the status of the transaction changes to *Checked & Ready*.
- b. Transactions submitted are accepted by the National Competent Authority (NCA).

6. OTC

Prerequisites:

- a. The Declaring member enters a declaration with ARM APA Indicator set with the value **4 - OTC Trade only**.

The Declaring member must also populate the mandatory field "Venue", either with:

- **XOFF**: for instruments that are tradeable on an EEA trading venue but where the trade has been made off market (i.e. not executed on a trading venue, SI or non-EEA platform).
- **XXXX**: for instruments that are not tradeable on an EEA trading venue and are traded off market (i.e. not traded on a non-EEA platform).

In addition, all the fields below are mandatory in addition to the fields *Entering Counterpart, Price, Quantity, SecurityID*.

NAME	TYPE	DATA TYPE	REQUIRED	VALUES
ARM APA Indicator	Attribute	Int	Yes	1. Transaction Reporting 2. APA 3. Both Transaction Reporting and APA 4. OTC Trade only 5. OBOE - Off Book on Exchange 6. OBOE + ARM - Off Book on Exchange + Approved Reporting Mechanism
Tradereport	Attribute	Int	Yes	1. NEW 2. AMEND (not applicable for OTC clearing) 3. CANCEL 4. Recovery (Not applicable for OTC)
TradeRef	Attribute	{ALPHANUM – 52}	Yes	No restriction
TradeID	Attribute	{ALPHANUM – 52}	Under conditions	No restriction (only applicable for trade performed on a trading venue, i.e. not for OTC clearing)
Side	Attribute	Int	Yes	1. Buy 2. Sell 3. Cross
Venue	Attribute	{ALPHANUM-4}	Yes	■ MIC (EEA) MIC Code ISO 10383 ■ MIC (Non EEA) MIC Code ISO 10383 ■ Only Dublin and Oslo (excepted Derivative) MICs accepted for OBOE Services ■ "XOFF" ■ "XXXX" ■ "SINT"
Executing firm	Attribute	LEI	Yes	LEI of the executing firm The client's transaction should go to fail if the executing LEI is not the LEI set for the participant used.

- b. Client must create, update and cancel an OTC transactions using all methods listed below where supported:

- GUI (Updating transactions manually in the GUI)

- API
- File (GUI Upload)

6.1 CREATE NEW TRANSACTION

Instructions:

- a. Client must enter a Buy or Sell with counterparty **00000120** (side = Buy or side = Sell)
- b. Euronext Operational Client Services Desk will send a Buy/Sell with same characteristics and counterparty ID of the member

Success Criteria:

- a. Client confirms that the status of the transaction is *Awaiting Matching*
- b. Client confirms that the status of the transaction changes to *Matching*

Instructions:

- a. Client must enter a Cross (Side = C)

Success Criteria:

- a. Client confirms that the status of the transaction is *Matching*

6.2 AMEND

Amend is only allowed for '*Failed*' status, otherwise the Amend declaration is rejected.

Instructions:

- a. Client submits an OTC populated with an invalid currency.
- b. Client updates the OTC with the currency field populated correctly.

Success Criteria:

- a. Client confirms that the status of the transaction is *Failed*
- b. Client confirms that the status of the transaction changes to *Awaiting Matching*.

6.3 CANCEL

Instructions:

- a. If OTC is not a Cross, client and counterparty must submit a cancel request.
Among other mandatory fields (below), the Tradereport field must be populated with "3 – CANCEL"
- b. Transactions submitted are sent to the National Competent Authority (NCA).

Success Criteria:

- a. Unlike for a Cross, both parties must send a cancel request. If a cancellation is sent for only one leg of the cross, the cancellation will not be performed and the OTC transaction will keep the previous state before the cancellation request.
- b. Submitted cancelled transactions are received by the National Competent Authority (NCA).

7. SATURN FIELDS

MANDATORY	CONDITIONAL	OPTIONAL
Tradereport	QuantityCurrency	BusinessUnit
tradeRef	PriceNotation	FreeText1
Side	PriceCurrency	FreeText2
Venue	CountryBranchMembership	FreeText3
executing firm	NotionalCurrency1	FreeText4
arm apa indicator	OTCPostTradeIndicator	FreeText5
Trading Date Time	TransmissionOfOrderIndicator	NotionalCurrency2
TradingCapacity1	TransmittingFirmIDBuyer	InvestmentDecisionWithinFirmType
Quantity	TransmittingFirmIDSeller	ExecutionWithinFirmType
Quantitynotation	DerivativeNotionalIncreaseDecrease	BuyerDecisionMakerCode
ByPassControlFlag	NetAmount	BuyerDecisionMakerFirstName
InvestmentFirmDirectiveIndicator	UpFrontPayment	BuyerDecisionMakerSurname
TradingDateTime	UpFrontPaymentCurrency	BuyerDecisionMakerBirthDate
Price	ComplexTradeComponentID	SellerDecisionMakerCode
ExecutionWithinFirm	SecurityID	SellerDecisionMakerFirstName
WaiverIndicator	InstrumentFullName	SellerDecisionMakerSurname
SecFinancingTransactionIndicator	InstrumentClassification	SellerDecisionMakerBirthDate
Quantity notation	PriceMultiplier	
BuyerIdentificationType	underlyinginstrumenttype	
BuyerNationalIDType	underlyinginstrumentcode	
SellerIdentificationType	underlyinginstrumentname	
SellerNationalIDType	underlyinginstrumentindex	
	OptionType	
	StrikePrice	
	StrikePriceCurrency	
	StrikePriceNotation	
	OptionExerciseStyle	
	MaturityDate	
	ExpiryDate	
	DeliveryType	
	InvestmentDecisionWithinFirmNationalIDType	
	InvestmentDecisionWithinFirm	
	CountryOfInvestor	
	CountryOfExecutor	
	ShortSellingIndicator	
	CommodityDerivativeIndicator	

	BuyerIdentificationCode	
	BuyerCountryBranch	
	BuyerFirstName	
	BuyerSurname	
	BuyerBirthDate	
	BuyerDecisionMakerType	
	BuyerDecisionMakerNationalIDType	
	SellerIdentificationCode	
	SellerCountryBranch	
	SellerFirstName	
	SellerSurname	
	SellerBirthDate	
	SellerDecisionMakerType	
	SellerDecisionMakerNationalIDType	
	TradeID	
	Settlement Date	

APPENDIX A: REVIEW LOG, DOCUMENT HISTORY, SIGN-OFF

DOCUMENT HISTORY

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
0.1	24 Nov 2020	Euronext	First Version

REQUIRED APPROVER SIGNOFF

DOCUMENT APPROVER NAME	PASS/ FAIL P / F	APPROVAL DATE	COMMENTS Must be entered if a stakeholder does not approve of the document.