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PREFACE

ABOUT THIS DOCUMENT

Euronext has developed a suite of reporting services to support clients to meet their obligations under the Markets in Financial Instruments Directive II and as amended and transposed into the laws of the United Kingdom pursuant to the European Union (Withdrawal) Act 2018 and the European Union (Withdrawal Agreement) Act 2020 ("UK MiFID II").

References in this document to OTC, DRSP, APA, ARM, Systematic Internaliser and trading venue (i.e. regulated market, MTF and OTF) should be read to also refer to the way that those concepts have been interpreted in the UK by the FCA.

These services operate via a tool named Saturn, which is composed of a Web API and a Web-based User Interface (UI) offering a number of features to clients. This document describes how to use the Saturn User Interface (UI) as a support of the global reporting services provided by Euronext.

Please note that this version of the User Guide covers the Transaction Reporting, ARM functional services as well as Admin features and Off Book On Exchange (OBOE) services..

TARGET AUDIENCE

This document should be read by clients who have subscribed to one of the following EU and UK MiFID II Euronext Reporting Services:

- Transaction Reporting on Euronext Markets conducted directly by Euronext Members;
- Transaction Reporting on Euronext Markets conducted by Euronext Members not Subject to EU and UK MiFID II;
- ARM transaction reporting service;
- APA Post-Trade publication service;
- APA Pre-Trade publication for a SI (Systematic Internaliser) ;
- *OBOE (Off Book On Exchange) services*

ASSOCIATED DOCUMENTS

This document must be read in conjunction with the documents below, available under:

- APA ARM web page > Background Information: EU and UK MiFID II – Euronext APA/ARM – Functional overview
- EU and UK MiFID II web page > Background Information: Euronext Global Reporting Solution – Saturn Web Service Specifications

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- Euronext Client Support at +33 1 85 148 585 or clientsupport@euronext.com

WHAT'S NEW?

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

VERSION NO.	DATE	CHANGE DESCRIPTION
5.351.0	28 Oct 2024	▪ Added Section 5.9 Non-Optiq historical transactions reporting (Upload File only) : new functionality offered by the application, which allows non Optiq historical transactions reporting.

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1. OVERVIEW

1.1 EU AND UK MIFID II EURONEXT REPORTING SERVICES

The revised version of MiFID I and the introduction of the Markets in Financial Instruments Regulation ("MiFIR") are collectively referred to as EU MiFID II. The laws and regulations of EU MiFID II will be effective as of January 3, 2018. Both have been amended and transposed into the laws of the United Kingdom pursuant to the European Union (Withdrawal) Act 2018 and the European Union (Withdrawal Agreement) Act 2020, are collectively referred to as "UK MiFID II" and have been effective since January 1, 2021.

In accordance with EU and UK MiFID II, each investment firm in a transaction chain will be responsible for reporting data relating to transactions executed in financial instruments (and all instruments where the underlying is a financial instrument traded on a trading venue) that are traded or admitted to trading on a trading venue (regulated market, MTF or OTF). Such transactions must be reported regardless of the place of execution. The data from these transactions should be reported to National Competent Authorities (NCA) in a complete and accurate manner by the end of the next business day at the latest.

Euronext has launched a powerful suite of reporting tools that enable investment firms to meet trade publication and transaction reporting obligations specified under EU and UK MiFID II. The Approved Publication Arrangement (APA) and Approved Reporting Mechanism (ARM) services are available to members and non-members. With these services, clients can benefit from a user-friendly and reliable entry system to report transactions to all major EU and UK regulators and publish their trades to the marketplace.

The services include a multi-asset service package and offers pan-EU (including UK) coverage for Cash, Derivatives and Commodities. The service also provides pre-trade transparency for 'Systematic Internaliser' quotes, allowing them to benefit from a single solution to meet transparency obligations. Trades in eligible instruments can also be passed through to the CCP and benefit from the central clearing guarantee.

Euronext applies the industry standard for publication with the FIX MMT protocol and the ESMA/FCApredefined ISO 2000022 standard for reporting to regulators.

Based on its expertise on transaction reporting and trade publication services since the introduction of MiFID I in 2007, Euronext has implemented a suite of EU and UK MiFID II compliant reporting services including:

- Transaction Reporting for Euronext markets (for members);
- ARM reporting service
- APA for OTC Trade Publication
- APA for SI Quotes Publication
- Off Book on Exchange Service

These Euronext Reporting services are available to members and non-members upon subscription to the **Saturn** tool. These EU and UK MiFID II compliant services provide a cost-effective and efficient means for subscribers to comply with their reporting obligations.

The APA/ARM sections of this document comply with the governance requirements under the UK DRSP regulatory framework.

- **A single hub for regulatory reporting**

Built to process a large number of reports every day the Saturn application is a one-stop regulatory reporting solution that can help subscribers to increase efficiency and reduce their reporting risks.
Whether supporting a single central reporting hub or rolling out multiple access-controlled and audited desktop installations, the Euronext Global Reporting Service offers a solution to suit clients' needs.

- **Fully EU and UK MIFID II compliant Approved Transaction Reporting**

The Saturn application is compliant with the most recent extensions of the EU and UK **Markets in Financial Instruments Directive (MiFID II)**. It supports all mandated reporting instruments, including ESMA and FCA complaint Alternative Instrument Identifiers (AIIs) for derivative reporting. In accordance with article 25 of EU and UK MiFID II, the service facilitates reporting to competent authorities.

- **Comprehensive validation**

The Saturn application has been designed to provide real-time and comprehensive alerts, helping the clients to achieve a low rejection rate by competent authorities.

- **Easy correction**

Clients can cancel or amend transactions submitted either via the Saturn Web service or the User Interface before submission to the competent authorities providing resilience and easing the process for resubmissions through a single portal.

- **Flexible messaging options**

The Euronext Global Reporting service supports various formats (CSV XML, FIX) via real-time and batched messaging options, enabling clients to reduce integration risks and investment costs.

1.2 TRADE PUBLICATION AND TRANSACTION REPORTING FUNCTIONALITIES

As part of EU MiFID II and UK onshored regulation, Euronext Members as well as non-members must to report their daily transactions to their competent authority and make public the details of each trade executed outside of a trading venue.

The scope of instruments include both cash and derivatives instruments.

The Euronext APA / ARM services through the Saturn Web service and User Interface allow market participants in Europe (including UK) to fulfil these obligations.

The Euronext Global Reporting service can be used for Transaction Reporting and Publication in compliance with EU and UK MiFID II rules.

The application offers to its subscribers the ability to consult, compare and manage several types of operations for reporting and publication purposes:

- **Transaction Reporting on Euronext Markets;**
- **ARM service for non-members on a multi-asset, pan-European (including UK) coverage;**
- **APA Post-Trade publication;**
- **APA Pre-Trade publication for Systematic Internaliser (SI).**

ASSOCIATED DOCUMENTATION

The following lists the associated documents, which either should be read in conjunction with this document or which provide relevant information to user regarding the other services:

- EU and UK MiFID II – Euronext APA – ARM – Functional Overview
- Euronext - Saturn Web Services Specifications
- Euronext APA Optiq MDG Client Specifications

All these documents can be found in Euronext APA / ARM services under EU and UK MiFID II page on the Euronext website.

ADDITIONAL INFORMATION ABOUT QUOTES AND TRADES

All market data regarding the Euronext APA is disseminated via MDG using the channels of the Trading reporting and publication Optiq segment. Also applicable in the United Kingdom onshored regulations.

For an exhaustive list of MDG channels, please refer to the Optiq MDG Feed configuration documents, which are provided per environment.

For an exhaustive list of messages please refer to the "Euronext APA Optiq MDG Client Specifications" document.

More specifically Euronext disseminates the following MDG files and messages associated to this service:

- **APA Standing data (1027)** message
  - ✓ The APA Standing Data provides minimum information to identify instruments.
- **APA Quotes (1026)** message
  - ✓ The APA Quotes message provides, for each instrument per Legal Entity Identifier (LEI), a bid and offer quote.
- **APA Full Trade Information (1028)**
  - ✓ The APA Full Trade Information provides the trade publication as reported by clients of the Euronext APA service.

2. GETTING STARTED

This section explains how to start the Saturn User Interface (UI).

As a thin client, no specific installation is required.

Please note that the Saturn User Interface is available in English only.

2.1 RECOMMENDED BROWSER CONFIGURATION

To fully benefit from the SATURN -Web application, Euronext recommends using:

- Internet Explorer 11.0 or higher;
- Chrome;
- Firefox version 51.0.

2.2 CONFIGURATION

The following table provides the links to connect to Saturn in EUA and Production environments.

	Environment	URL
GUI	**EUA**	https://saturn-eua.euronext.com
	Production	https://saturn-prod.euronext.com
API	**EUA**	https:// saturnapi-eua.euronext.com
	Production	https:// saturnapi-prod.euronext.com

2.3 PASSWORD POLICY

Passwords must be created and managed in accordance with this section.

Password Requirements – API & GUI

- Old password will be required when user **wants to change password**.
- New passwords cannot be **the same as the previous 10 passwords**.
- Passwords must be **at least 10 characters in length for GUI users, 20 characters for API users**.
- Accounts shall be locked **after three failed login attempts** and shall remain locked until the System Administrator unlocks the account

Password Requirements – GUI

- All GUI users passwords will expire **every 90 days and must be changed**.
- New passwords are different from corresponding usernames.
- New passwords cannot contain **more than 2 equal consecutive characters**.
- New passwords cannot **contain any variations of the previous one** (e.g., Saturn01! and Saturn01!!).
- Passwords must contain **both uppercase and lowercase characters** (e.g., a-z and A-Z).
- Passwords must contain **at least one number** (e.g., 0-9).
- Passwords must contain **at least one special character** (e.g., @#$^&*().).

Password Requirements – API

- Passwords for API users **must be changed from the GUI**.
- Passwords must contain **at least three uppercase and three lowercase characters** (e.g., a-z and A-Z).
- Passwords must contain **at least three numbers** (e.g., 0-9).
- Passwords must contain **at least three special characters** (e.g., @#$^&*().).

3. ADMININSTRATOR INTERFACE

This section provides an overview of the Administrator Interface. More specifically, it describes how to manage users and profiles.

3.1 BEFORE THE FIRST CONNECTION

- After signing a contract with Euronext, the New Participant must apply for access to the Saturn application.

To obtain the connection rights to the Saturn App interface, the Participant must submit his request to the CAS (Customer Access Services) via subscription form.

The form is available on the Euronext Connect Web Portal or in Paper version for the APA/ARM Services.

From this request RSA SecurID® (Cards/Tokens/Soft Tokens) will be created and sent to the Participant for GUI access.

For API Access, Security Certificates will be provided.

Here are some prerequisites to know/applied before working with the Saturn's interface:

- One Participant Administrator is required to define the User profiles in the Saturn Admin GUI; For each Participant at least one Business Unit must be defined;
- Each Business Unit has a separate Identification Number in order to preserve the necessary confidentiality of Users' activities;
- User with Supervisor Profile is able to track User's activity through the Business Unit ID;
- User Profiles are defined based on GUI access & rights levels;
- As many Users as required for a given Participant.

Users can then be authorized or forbidden on Saturn Admin. Authorized Users are able to access all the functions provided by their respective profiles. However, only Euronext Users can access to Saturn Admin for Reporting and User's Control purposes.

3.2 LOGGING IN

During the month of December 2020, a new version of Saturn which aims to strengthen the security of the login procedure will be released. A two-factor authentication will be introduced, to supplement a user-controlled password with a one-time password (OTP). Saturn GUI users would be able to choose their own two-factor authentication (2FA) mode between RSA SecurID® and the new Time-based One-time Password (TOTP)[1].

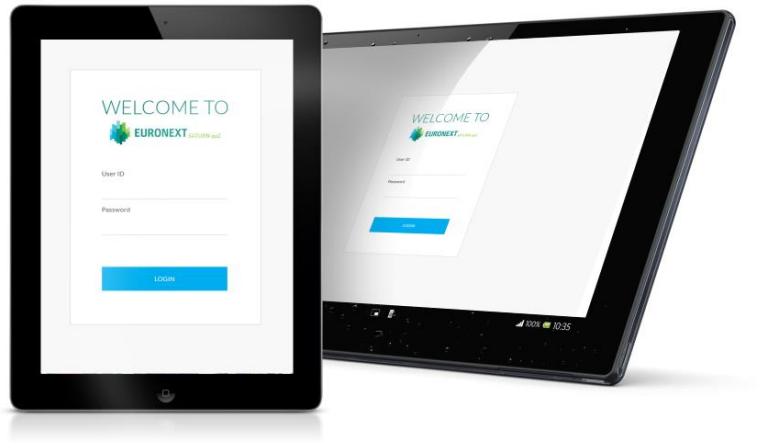
This section should be read in conjunction with the Saturn User Guide – Migration to TOTP Solution document for more information.

[1] Please note that this will be a temporary solution until the RSA token expires. Eventually, all users will have to use the TOTP solution.

3.2.1 If the RSA mode is chosen for authentication

To logon to the Euronext Saturn User Interface, please follow the steps below:

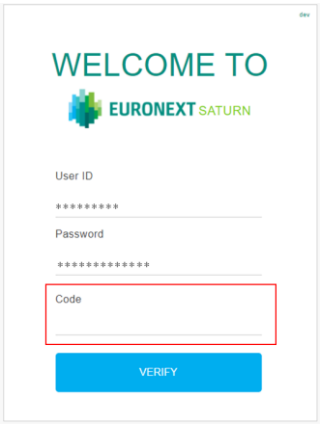
1. Start a Web browser;
2. Enter the appropriate secure domain address;
3. The Euronext Saturn login form is displayed:



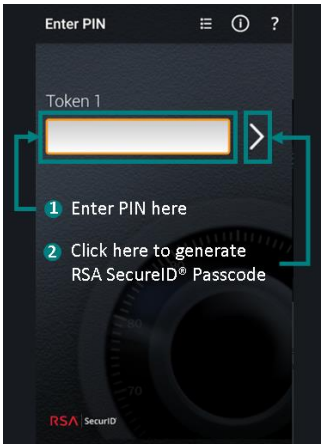
4. When the Saturn login page appears, User must logon with his valid connection parameters:

	For the first connection to Saturn	For all other usual connections
User ID	User's Login provided in the authentication email sent by Euronext CAS (Customer Access Services) team to the User right after the subscription (if for some reason the client is not able to use this authentication parameter, please contact the Euronext CAS team for further notice).	User's Login.
Password	One-Time Password provided in the authentication email sent by Euronext CAS team to the User right after the subscription to Saturn's service(s).	Password defined by the user.

5. Press the "LOGIN" button. If the credentials are valid, the second factor authentication appears.



6. The User should then, fill the "Code" field described below:

Code	The Code (on 8 digits) corresponds to a **RSA SecurID®** passcode derived from the use of a **PIN**[2] code in a **RSA SecurID®** software. Both PIN and RSA SecurID® soft token are provided by Euronext CAS team. ■ **PIN:** a 6 digits code intended to be used in the RSA SecurID® soft token in order to generate a RSA SecurID® passcode. ■ **The RSA SecurID® soft token** - The soft token is sent via email and it should be installed on a device (phone, computer, etc.) - Enter the PIN code on the RSA SecurID® soft token  - Once the PIN code is entered, a RSA SecurID® passcode will be generated. This passcode is renewed each 60 seconds. The generated RSA SecurID® passcode should then be used to fill the "Code" field. **Example:** If the PIN code = 123456 and the generated RSA SecurID® passcode = 71091634, the "Code" field should be filled with 71091634. **Note:** For clients using RSA SecurID® Cards or Token, the code corresponds to the old password (when the 2FA was not implemented).

[2] Please contact the Euronext CAS team to get the PIN code and the RSA SecurID® soft token.

■ **The RSA SecurID® card**

- Wait until there are 6 grad bars on the left of the RSA SecurID® card screen
- Enter the PIN code on the RSA SecurID® card by using the number keys in white and finish by pressing the symbol.

This will return the code (N digits number).

■ **The RSA SecurID® token**

- Wait until there are 6 grad bars on the left of the RSA SecurID® Token screen.
- The Code will be PIN code followed by the 6 digits Password.

For example: If the PIN code = 123456, the code to use will be: 123456032848.

7. The last step is to click on the “VERIFY” button of the Saturn’s connection form. If the User is authorized to access to the Saturn GUI and all the authentication parameters are valid, he will successfully access to the platform.

3.2.2 If the Time-based One-Time Password (TOTP) mode is chosen for authentication

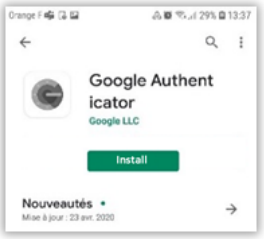
3.2.2.1 How to set up the TOTP solution on a device

Before using the TOTP as authentication mode, clients are advised to install the TOTP application(s) **on their mobile phones**[3].

A) User Guide Google Authenticator App

The User will need to install the Barcode Scanner application (if you do not have one installed, Authenticator will ask you to install one).

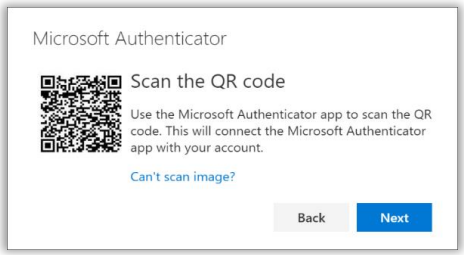
- Download and install the Google Authenticator app for iOS or Android;
- On your mobile device, open the Google Authenticator app;
- Tap on **BEGIN SETUP**;
- Tap **Scan a Barcode** (if you do not have Barcode Scanner, you will be asked to install it);
- You can use the application and scan a QR code (needed for later stage).



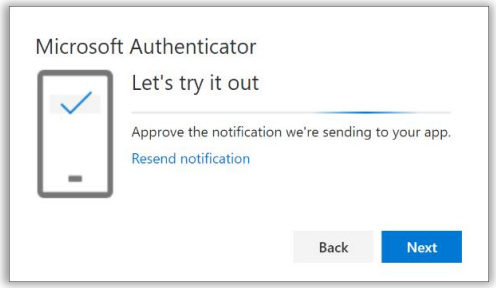
B) User Guide Microsoft Authenticator App

- Download and install the Microsoft Authenticator app for iOS or Android;
- On your mobile device, open the Microsoft Authenticator app;
- Tap the Add icon + or **Add an Account** option;
- Select your desired account type. If prompted, select **Scan QR code**.

- Select **Next** on the **Scan the QR code** page on your computer



- A notification is sent to the Microsoft Authenticator app on your mobile device, to test your account.



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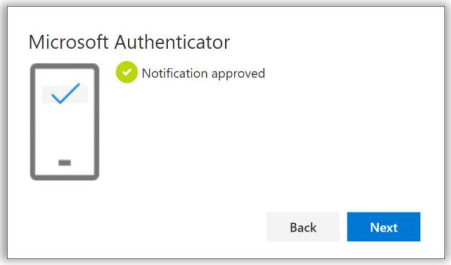
[3] If for some reason the Users are not able to use their mobile phones for the TOTP solution, it is possible to install the TOTP application on a computer. In this case please contact the Euronext Customer Access Services team (CAS) for further guidance on cas@euronext.com.

- Approve the notification in the Microsoft Authenticator app, and then select **Next**.

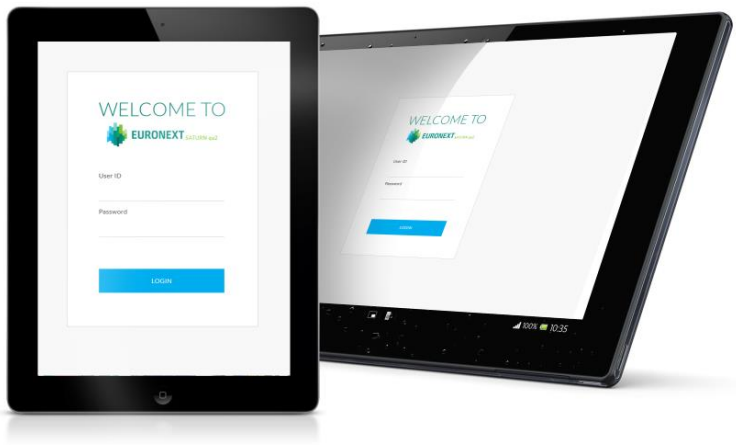


Your security info is updated to use the Microsoft Authenticator app by default to verify your identity when using two-step authentication or password reset.

3.2.2.2 Logon to Saturn

To logon to the Euronext Saturn User Interface, please follow the steps below:

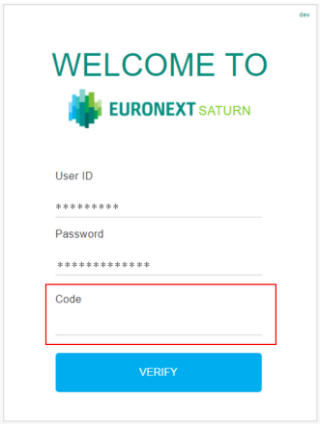
1. Start a Web browser;
2. Enter the appropriate secure domain address;
3. The Euronext Saturn login form is displayed:



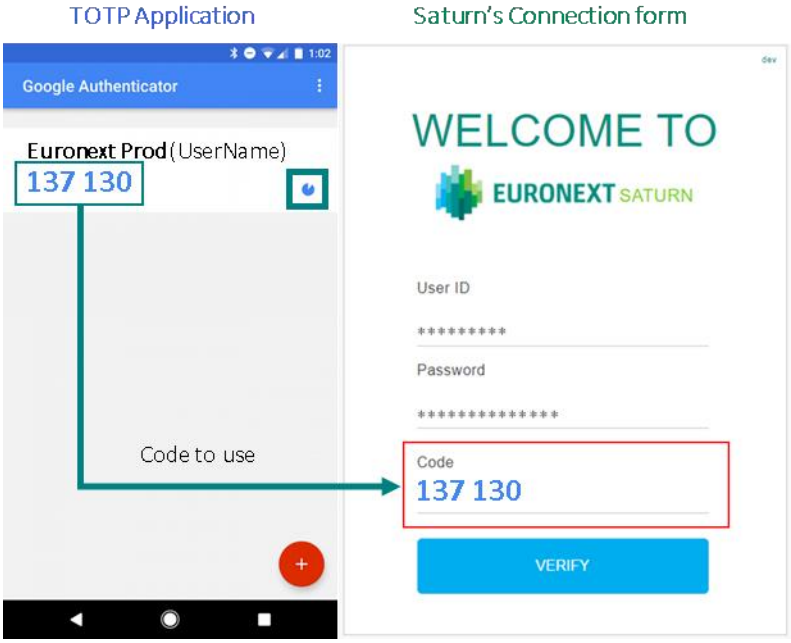
4. When the Saturn login page appears, User must logon with his valid connection parameters:

	For the first connection to Saturn	For all other usual connections
User ID	User's Login provided in the authentication email sent by Euronext CAS (Customer Access Services) team to the User right after the subscription (if for some reason the client is not able to use this authentication parameter, please contact the Euronext CAS team for further notice).	User's Login.
Password	One-Time Password provided in the authentication email sent by Euronext CAS team to the User right after the subscription to Saturn's service(s).	Password defined by the user.

5. Press the "LOGIN" button. If the credentials are valid, the second factor authentication appears.



6. The User should then, fill the “Code” field with the 6 digits code from the chosen TOTP application (Google or Microsoft Authenticator).



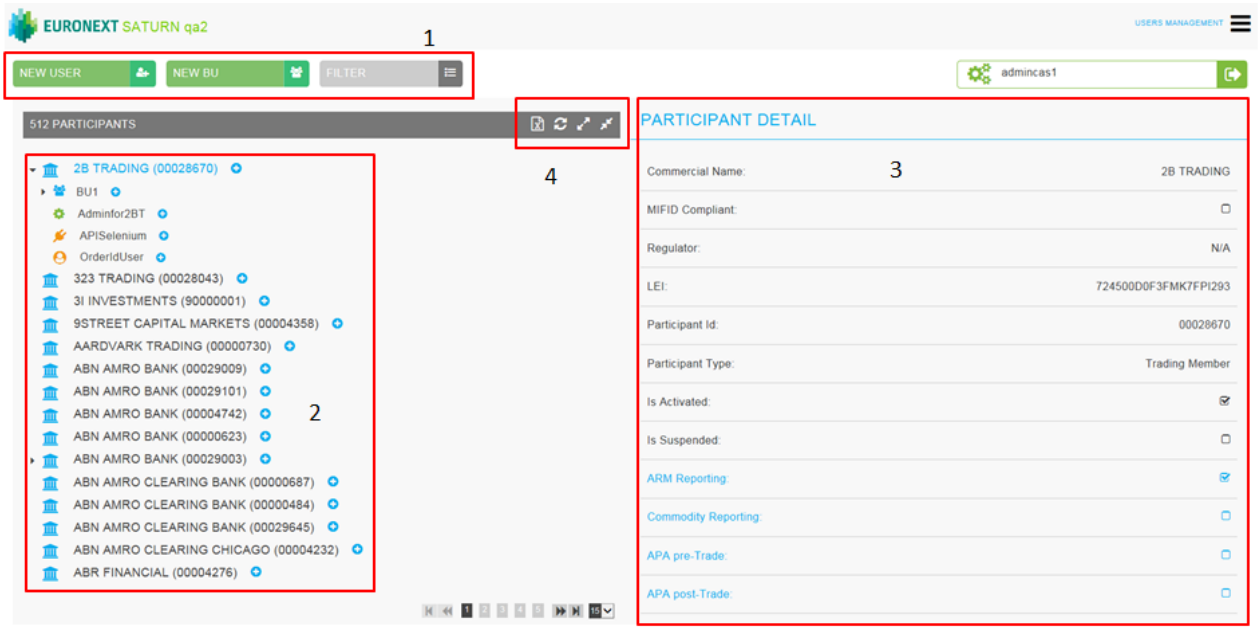
7. The last step is to click on the “VERIFY” button of the Saturn’s connection form. If the User is authorized to access to the Saturn GUI and all the authentication parameters are valid, he will successfully access to the platform.

3.3 ADMIN HOME PAGE

The Admin home page admin allows the participant admin to manage Users, Profiles, Business Units and visualize information about the participant.

The Admin home page displays:

- Information about the Participants;
- List of Business Units and Users for each participant.

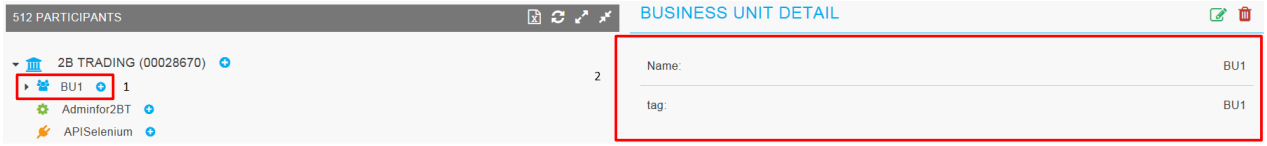


1. Access for the User Management or Profiles Management
2. Information regarding the Business Unit BU, Users (GUI/API)
3. Information of the Participant (ID; IP address for API; subscription
4. Export

Note that only the Admin can visualize the list of all Users and export it.

3.4 BUSINESS UNIT DETAIL

A Business Unit is a logical element or segment of a company and can group a list of users. A Business Unit is defined by Name and a TAG and at least one Business Unit must be defined for a Participant.



1. Name of the Business Unit;

2. Information relative to the Business Unit.

Note that:

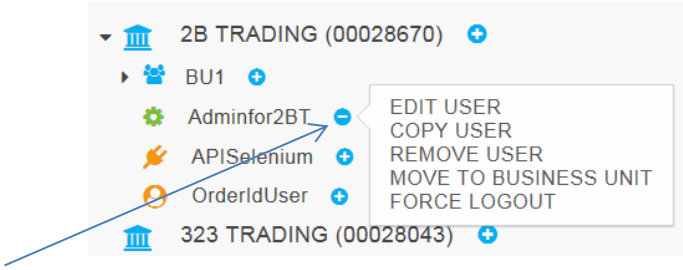
- Users assigned to a deleted Business Unit will be assigned directly to the participant's root;
- Only Euronext has the rights to delete a Business Unit;
- If a Business Unit is deleted, only a supervisor can see the trades of users who were in this BU.

3.5 USER MANAGEMENT

Note:

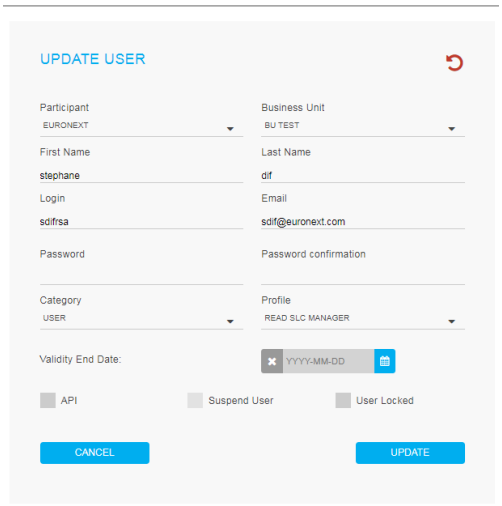
- The GUI user/Supervisor are created by Euronext;
- The API user are created by the participant's Admin;
- The Admin has the possibility to "Edit" and move a user to "BU";
- The Admin has to assign a profile to fill user details.

3.5.1 *User Information (GUI/API)*



Click on this icon

- Select **"Edit user"**. A new pop-up appears:



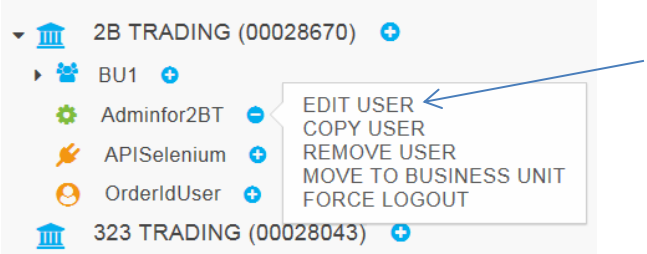
3.5.2 *User update (GUI/API)*

There are two ways available to update users:

1) With Edit USER:

To update the User, click the User Name from the list in the left part of screen.

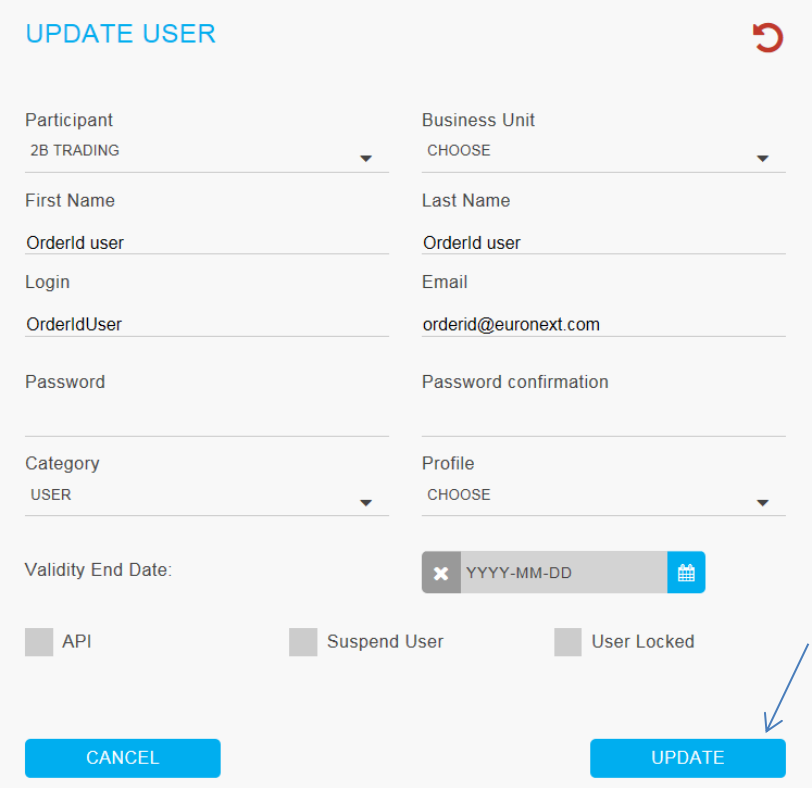
The update is made at user level and is accessed by **"Edit User"**:



User's information is displayed in the overlay. After updating the information, click on the **"Save"** button.

2) by clicking on the USER:

A window is displayed on the right side with the user details. Click on the Update User icon below to update the user details:



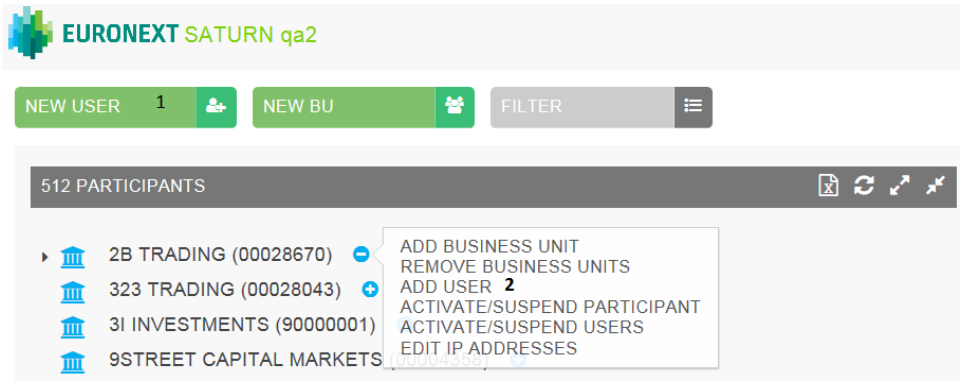
3.5.3 API User creation

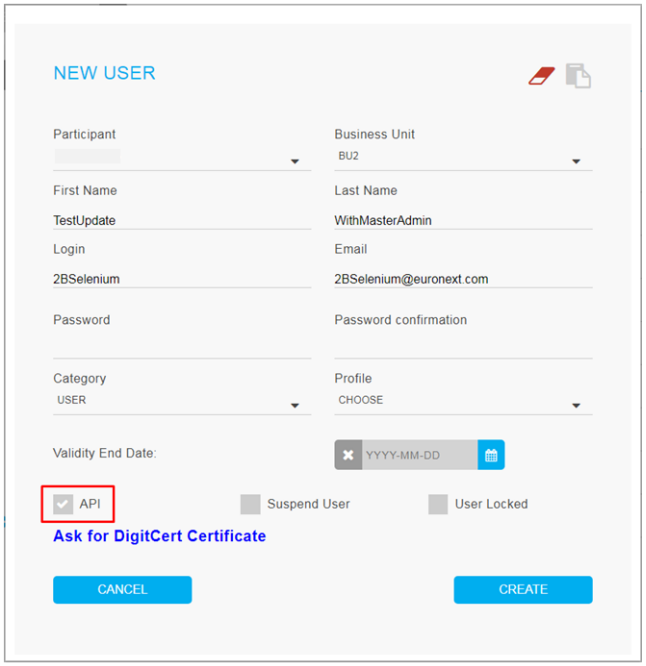
Created Users are listed in the left part of screen.
Upon the first connection, the Participant's Admin can see all created Users in the left part of screen and edit User's information.

It is important to add every User to a Business Unit and to a Profile in order to define the limits of User's actions.

There are two ways in the Admin window to create new users:

1) By clicking on new user;
2) By clicking on **"ADD USER"**:



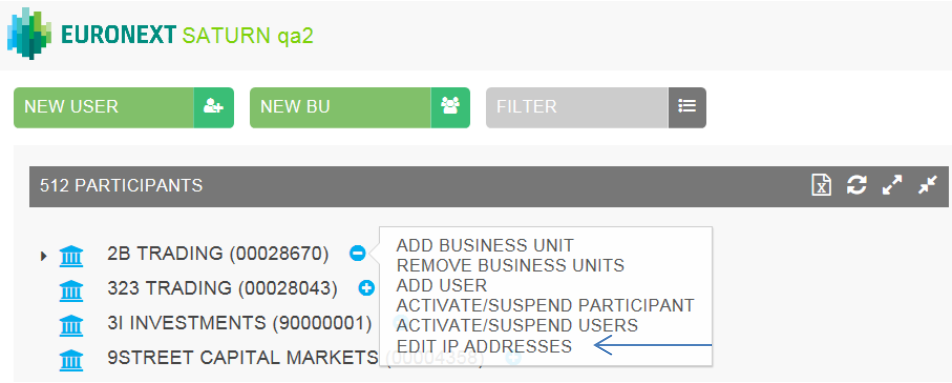


Fields	Description
Business Unit	A drop down menu allows the Participant administrator to choose a Business Unit
First Name	Free Text
Last Name	Free Text
Login	API login. This login is used when using the Saturn Web Services
Email	User e-mail
Password	. For the Saturn Web User Interface: password should be at least 8 characters length, contain at least 1 Upper case, 1 lower case, 1 digits and 1 special char . For the API Saturn Web Service: Password should be at least 20 characters length, contain at least 3 Upper case, 3 lower case, 3 digits and 3 special char
Category	Choose User's category (Administrator, Supervisor or User)
Profile	This field gives the User access to the different services with Read and/or Write access rights
Validity End Date	Expiration date for the User
API check	If ticked the User is defined as a User of the Saturn Web Services. Access to the Saturn User Interface is not permitted

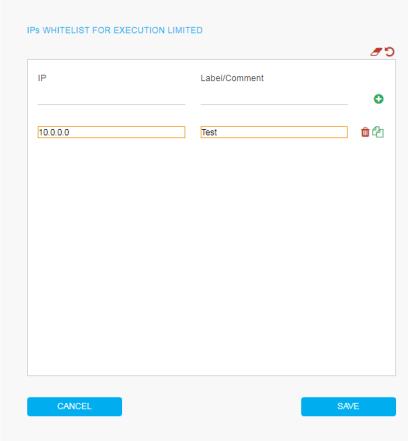
1. Click on "Ask for DigiCert Certificate" to obtain a certificate necessary for the API rest. Please note that all information about the installation of the certificate is available on https://www.euronext.com/en/mifid-2 > Saturn Web Services Specifications > Euronext – Saturn Web Services Specifications

2. Click on **"CREATE"** when fields are populated.

For API users IP address has to be defined at Participant level:



Relevant IP address is defined

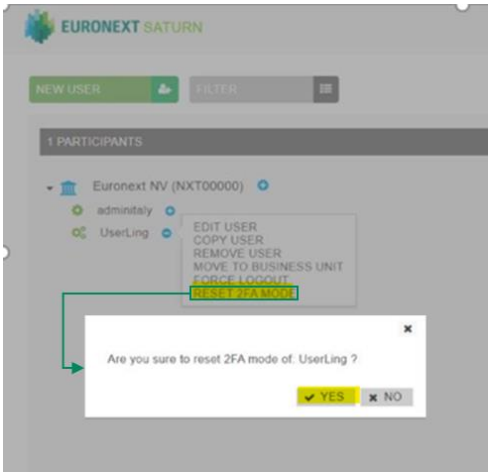


3.5.4 *Change* User's 2FA (Two-Factor Authentication) mode

In the case that Users need to change their 2FA from RSA to TOTP, the following steps must be followed:

1. Users must send a request to their Saturn Administrator (contact within their firm who has Admin rights) who should do the following:

   - Within the Saturn application, go to the User Management screen;
   - A context menu will allow you to reset the 2FA mode;



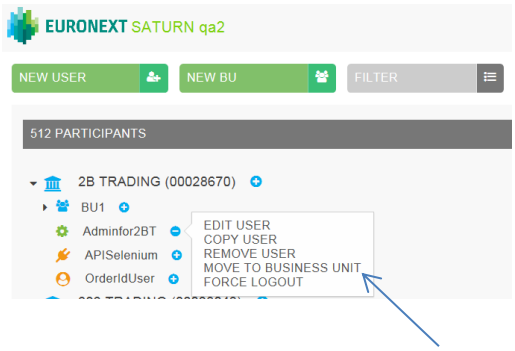
- After applying the change, a message will be displayed as a confirmation;

- The user will need to log in again and choose the TOTP solution. The user will then need to set a new password.

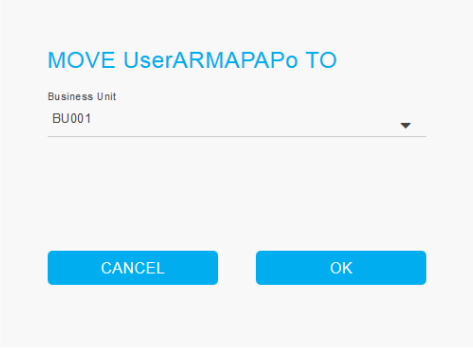
2. If their Saturn Administrator is not available or the request is for the Saturn Administrator's own access, the user may contact Euronext Customer Access Services (CAS) on: cas@euronext.com, +33 1 85 14 85 89.

3.6 MOVE TO BUSINESS UNIT

A user may be moved from one Business Unit to another one.



Choose the Business Unit and click on **"OK"**:



3.7 PROFILES

Profiles are used to assign rights to Saturn services to users.

12 profiles are available by default:

- Admin
- Master Admin
- Read APA Post-Trade
- Read APA Pre-Trade

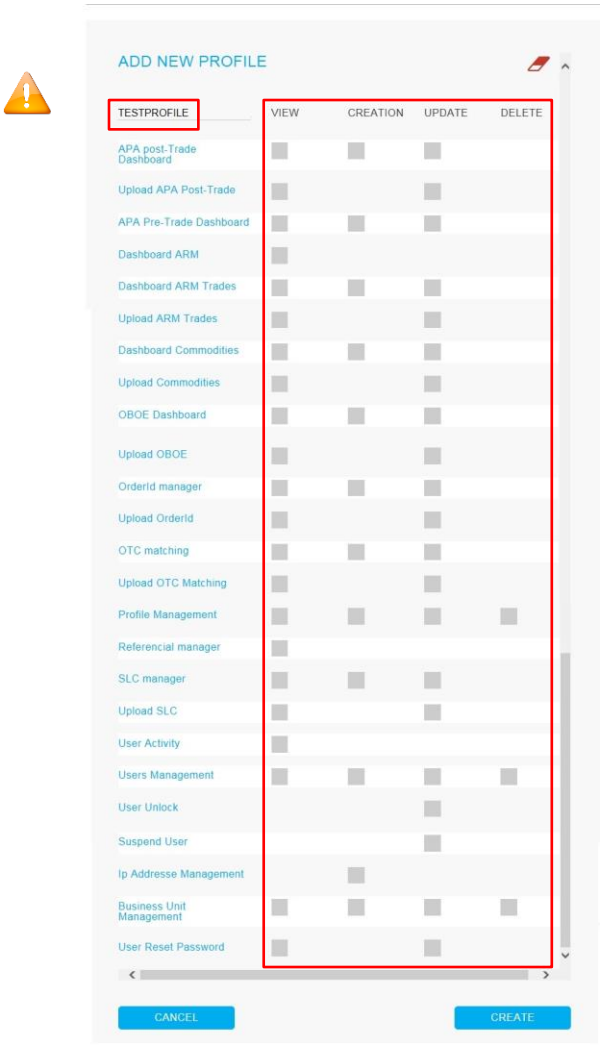
- Read ARM
- Read Commodities
- Read SLC manager
- Write APA Post-Trade
- Write APA Pre-Trade
- Write ARM
- Write Commodities
- Write SLC manager

Participant Admin can create, update or delete new profiles.

3.7.1 Profile Creation

To create a new profile click the button:

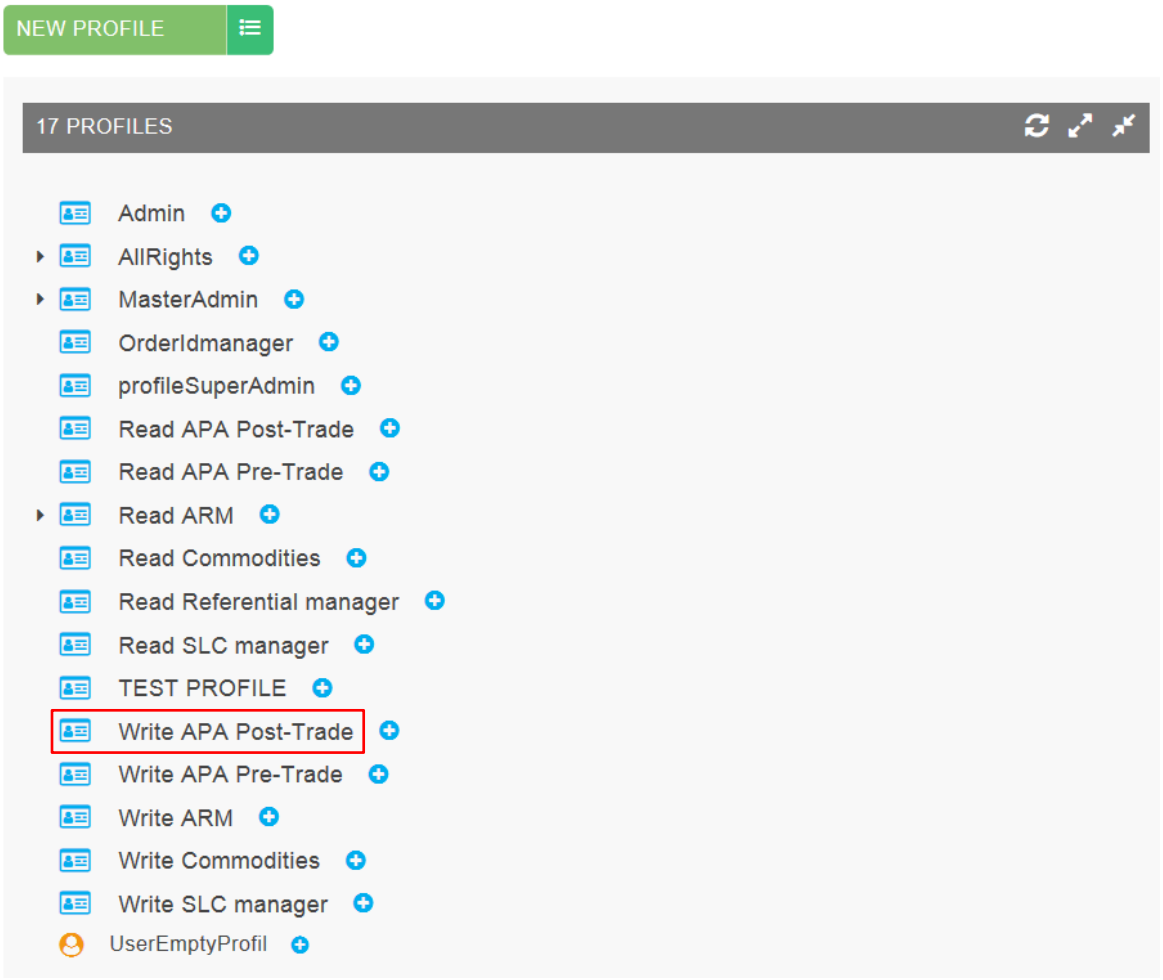
A pop-up is displayed, enter the profile name and check the corresponding options to define the rights of the profile then click the **"CREATE"** button to save it:



Note that:

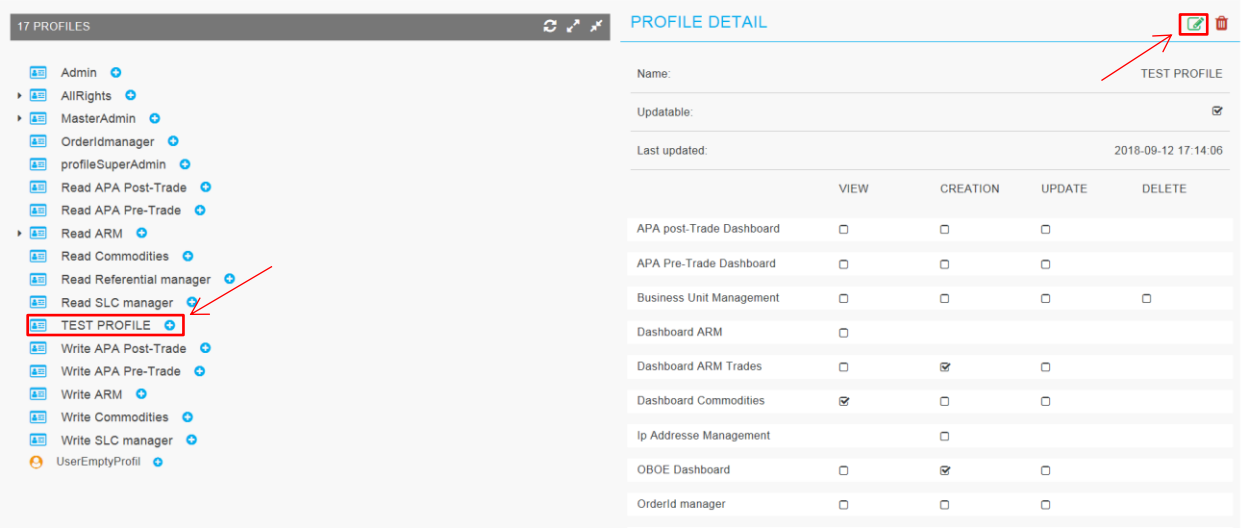
The profile name should be alphanumeric with no special character or space.

The new profile will appear in the profiles list:

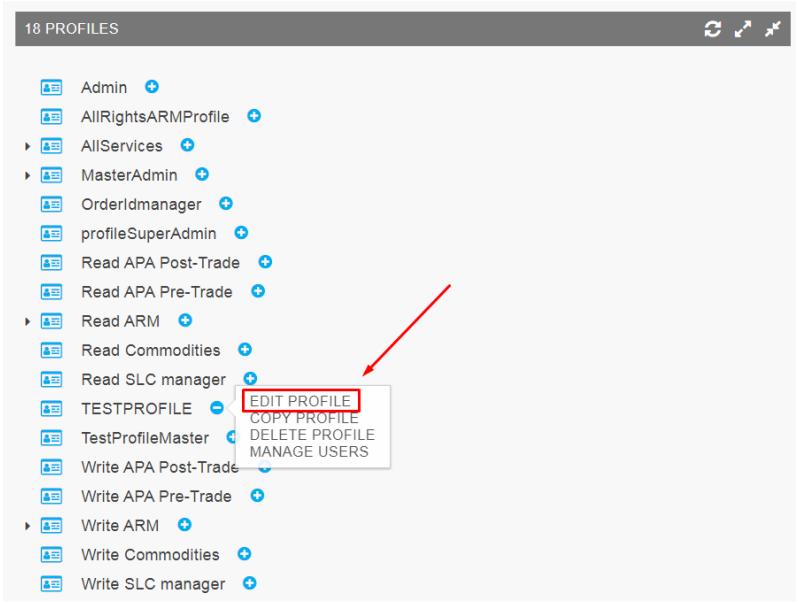


3.7.2 Profile Update

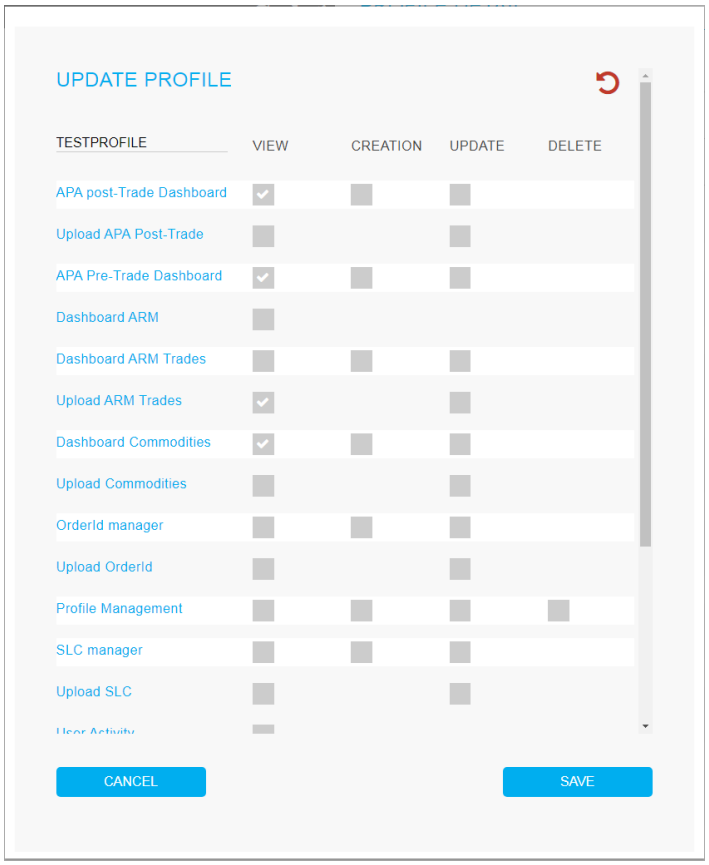
To update an existing profile, select the profile to modify in the profiles list, then click on the **"Modify"** button:



Or select **"Edit PROFILE"** in the action list of the selected profile:



The update pop-up appears. After modifying the profile, click on the **"SAVE"** button:

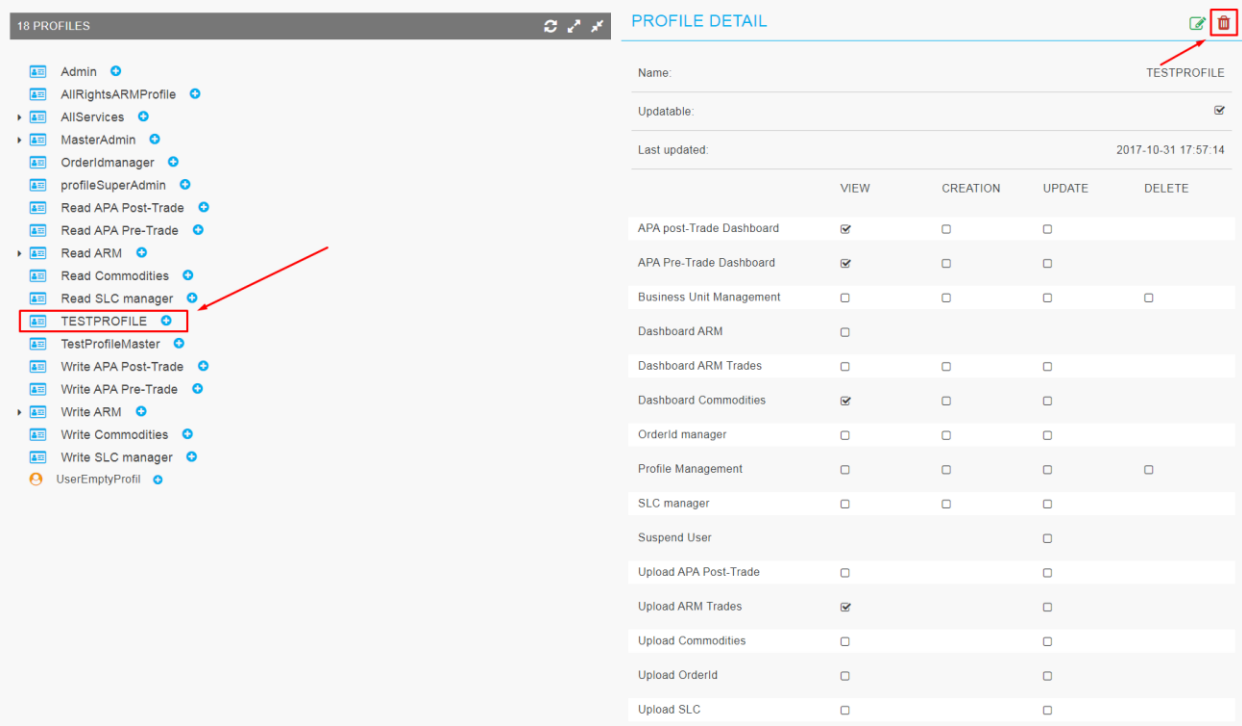


Note that:

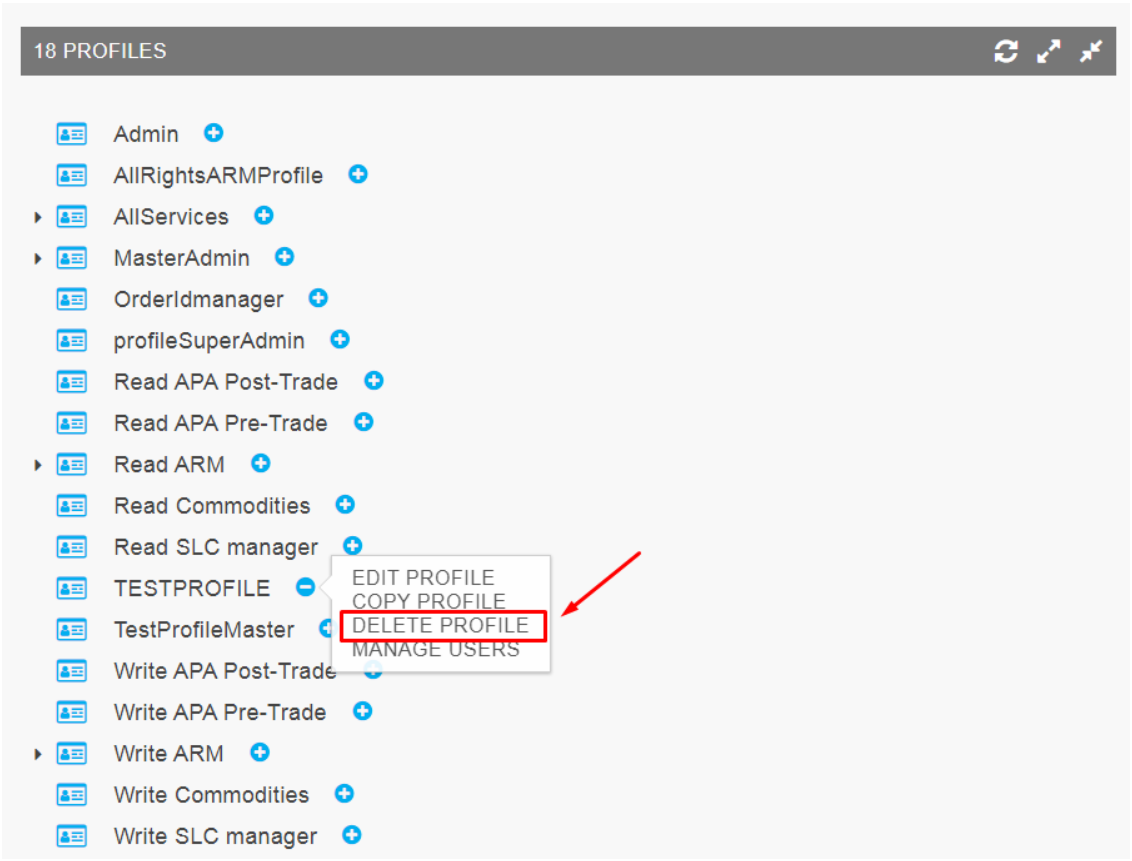
- Default profiles cannot be modified;
- Only Participant Admin can modify profiles.

3.7.3 Profile Delete

To delete an existing profile, select the profile to delete in the profiles list, then click on the **"Delete"** button:



Or select **"DELETE PROFILE"** in the action list of the selected profile:



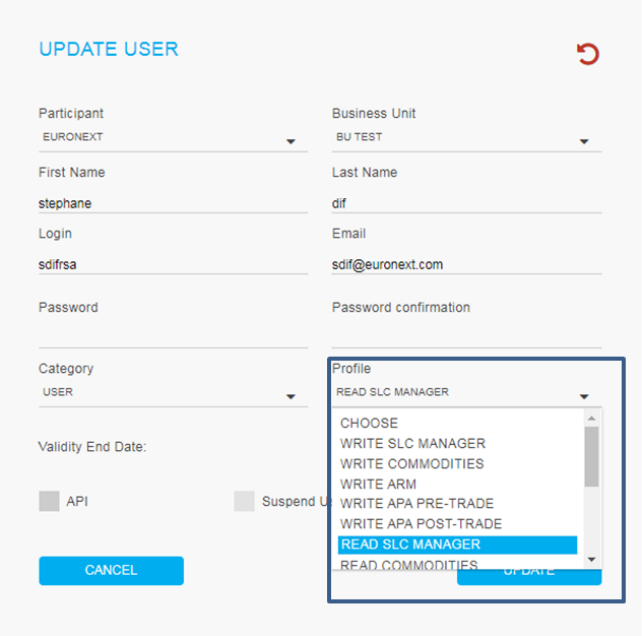
Note that:

This functionality is available only to the Participant Admin profile with activated right “Delete”.

If a profile assigned to a user is deleted, the user will not be able to connect to the application anymore.

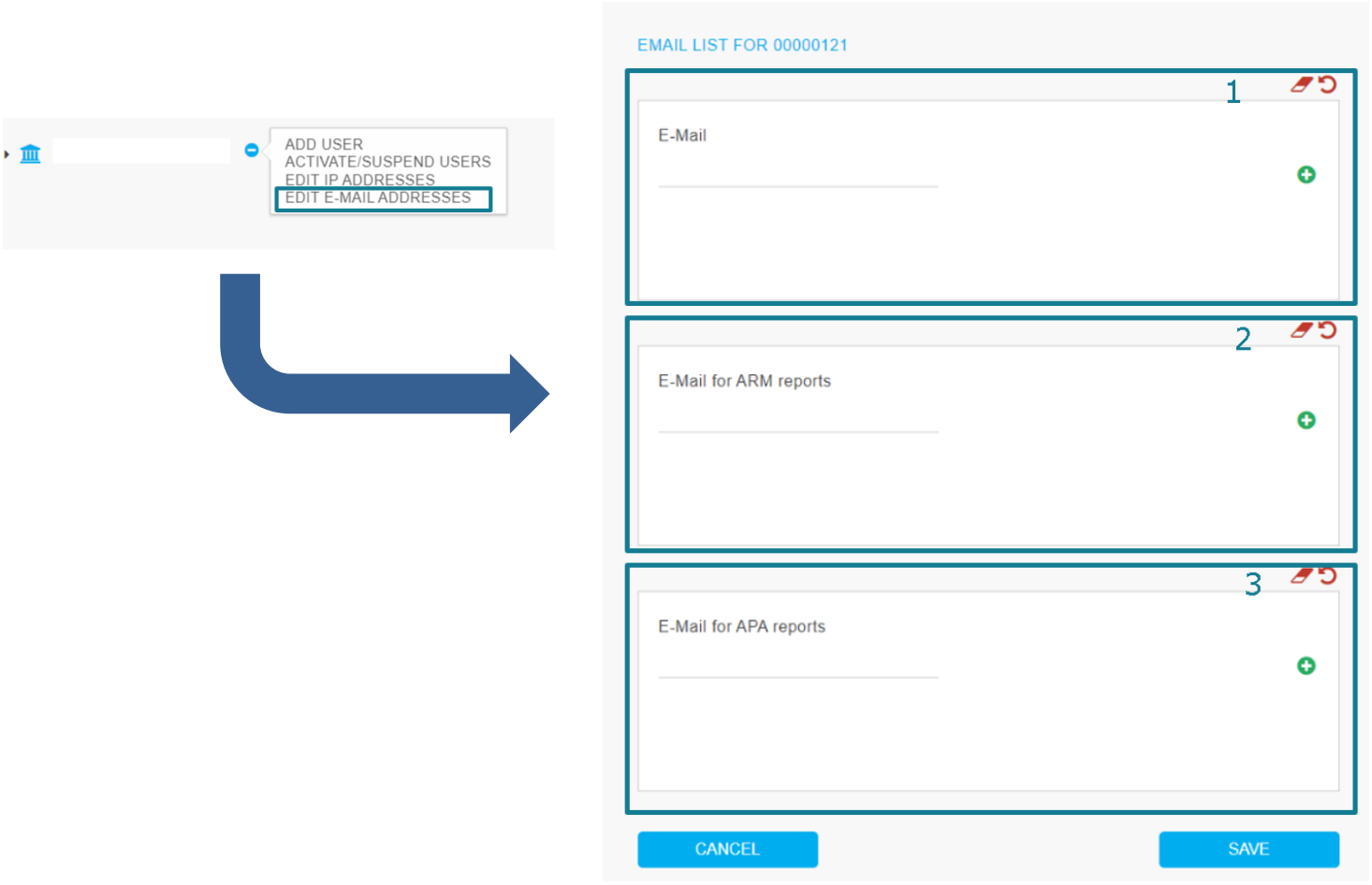
3.7.4 Assign Profile

- Edit a GUI/Supervisor/API
- Select a profile available in the drop down list and click on “update”



3.8 E-MAILS NOTIFICATION

E-mails can be set at the participant level. You will be able to receive communications from Euronext.



1. E-mail list which will receive general communication. (currently used for **ARM reports**).
2. E-mail list which will receive ARM reports. (available for participants which **subscribed to ARM service – FOR FUTURE USE**)
3. E-mail list which will receive APA reports. (available for participants which **subscribed to APA service**)

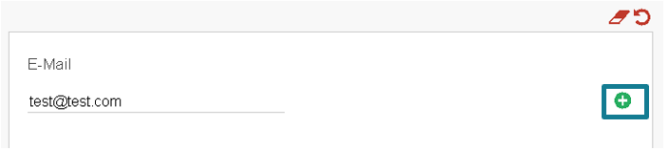
Remarks:

- You may provide up to **5 e-mails per list**.
- **At least one e-mail address must be provided** for the "**E-mail**" list.
- **ARM reports** contain all ARM transactions, per status, submitted in the application.
- **APA reports** contain all APA transactions, per status, submitted the previous day in the application.

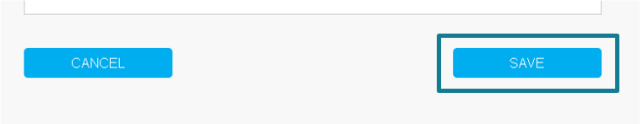
3.8.1 Add a new e-mail address

To add an e-mail address, you have to :

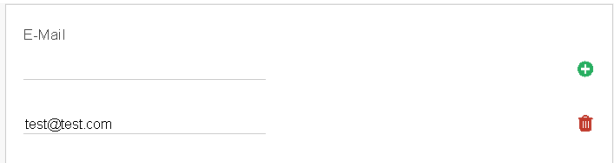
1. In the pop-up, **write the e-mail address in the right field**.
2. Click on the **green cross to confirm the e-mail address**.



3. To save the e-mail address, please click on "**Save**" button at the bottom of the pop-up.



4. Your e-mail address is now valid and will be used by the system to send you different communications.

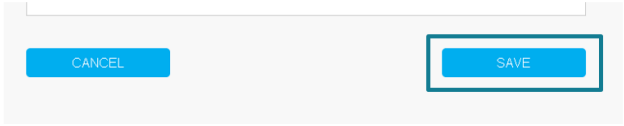


3.8.2 Amend an e-mail address

To amend an e-mail address, you have to :

1. Select which e-mail address should be amended and do the modification.

2. To save your changes, please click on "**Save**" button at the bottom of the pop-up.

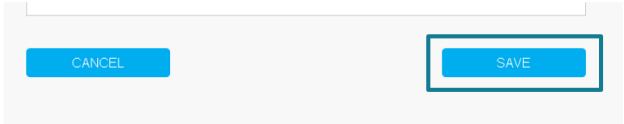


3.8.3 Delete an e-mail address

To delete an e-mail address, you have to :

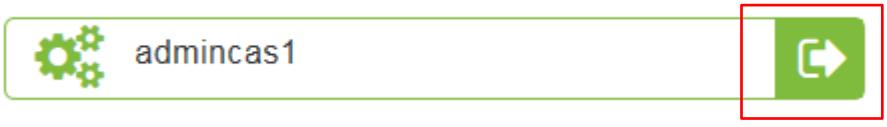
1. Select which e-mail address should be removed and click on the red trash button in front of it.

2. To save your changes, please click on "**Save**" button at the bottom of the pop-up.



3.9 LOGGING OUT

To log out, click on the **LOGOUT** icon on the right side of screen:

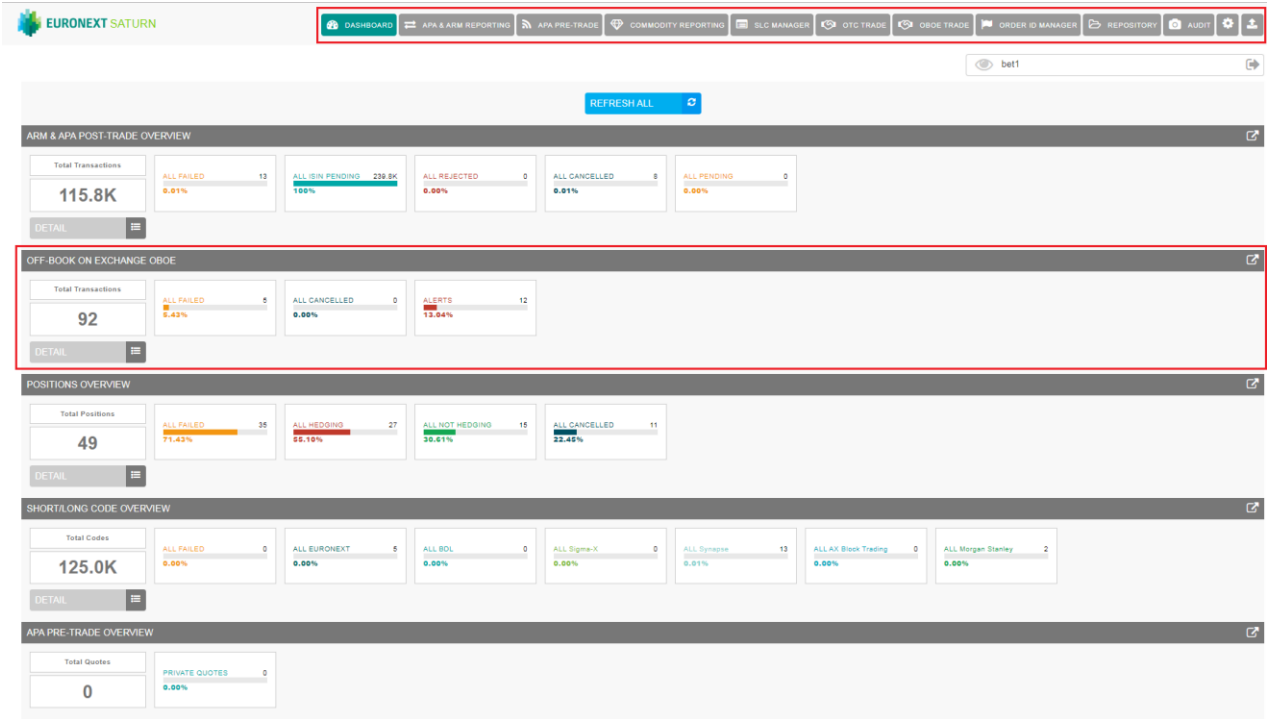


4. USER INTERFACE

4.1 LOGGING IN

To log in to the Euronext Saturn User Interface, please follow the steps described in section 3.2 Logging In.

If the login is successful, the Saturn Home page appears :

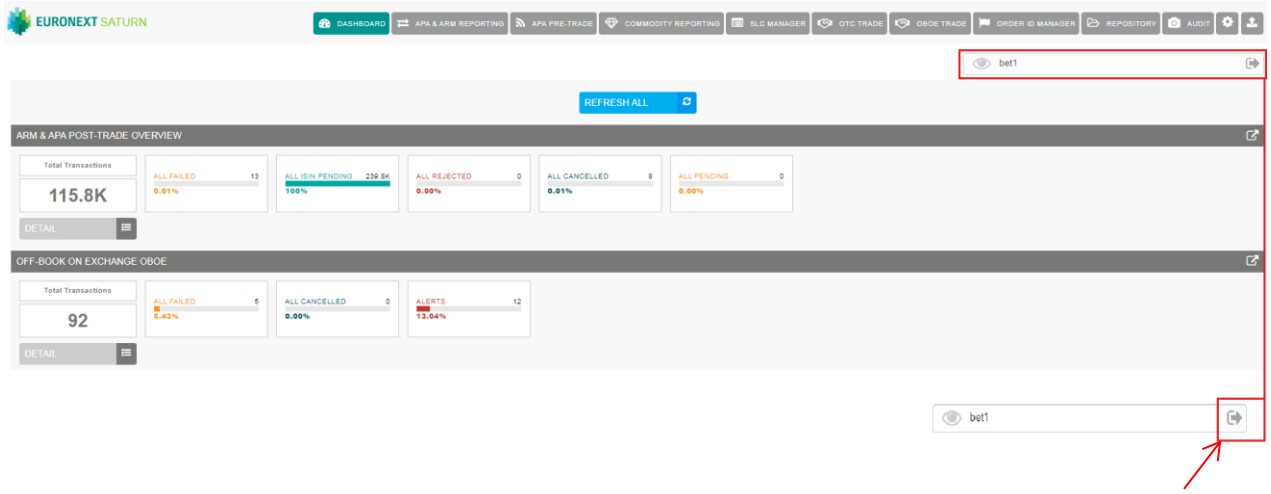


Note that the Home page is dependent on the services subscribed to, i.e.:

- **APA & ARM Reporting**
- **APA PRE-Trade publication**
- **OBOE Trades**
- **OTC Trades**
- **Commodity Positions reporting**
- **SLC Manager**

4.2 LOGGING OUT

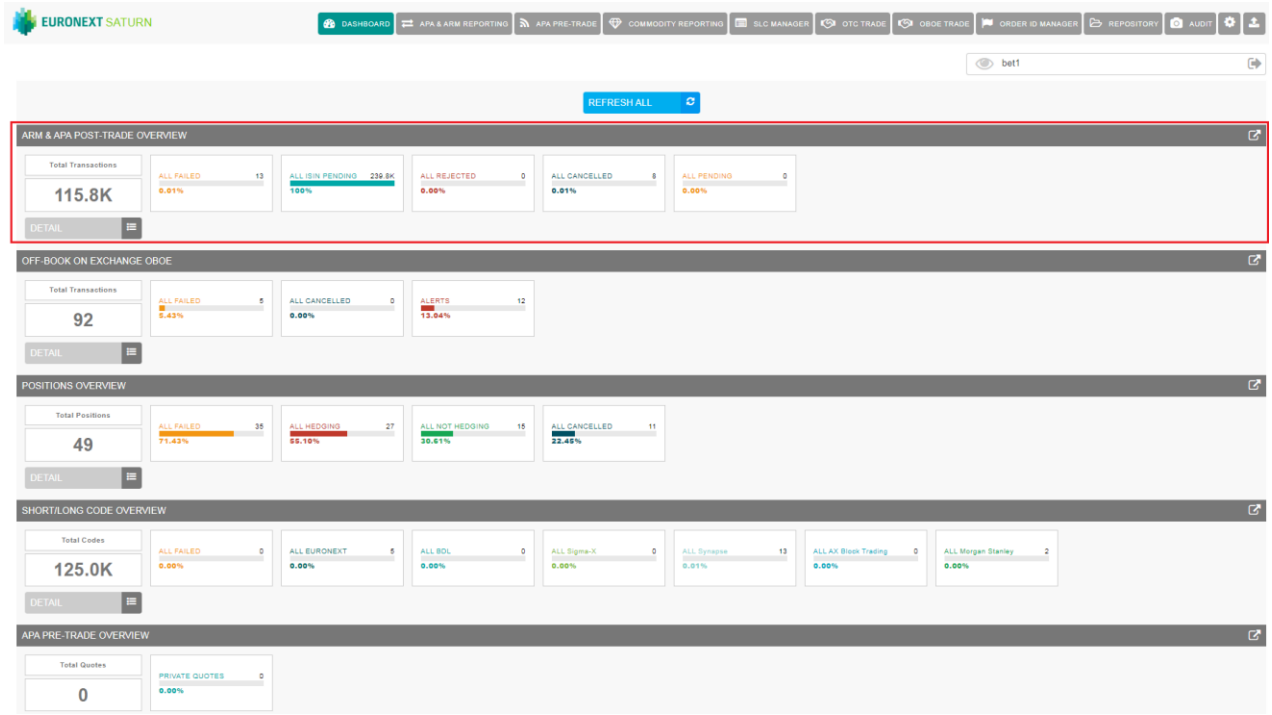
To log out, click on the **LOGOUT** icon on the right side of screen:



4.3 TRANSACTION REPORTING & APA

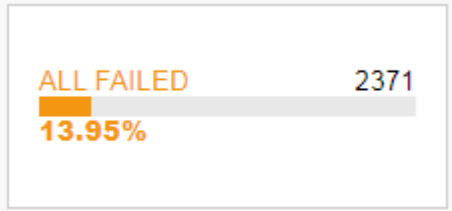
After connecting to the Saturn application, the Dashboard page appears. This page provides a global view of all services to which the user is entitled.

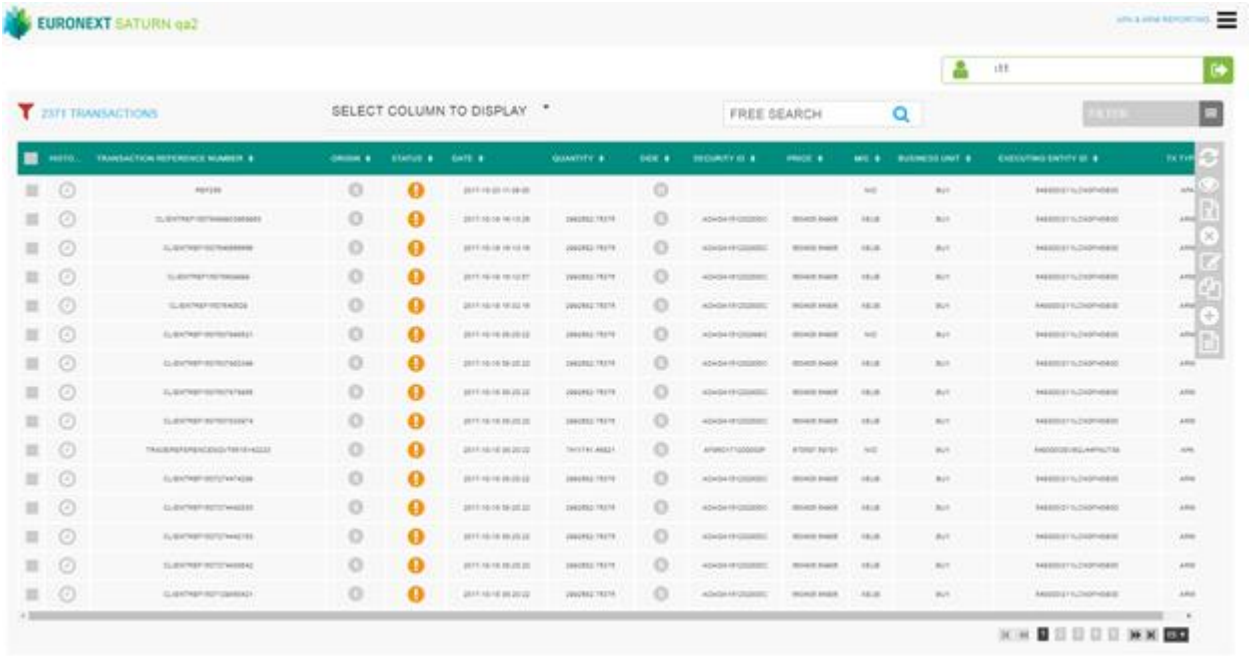
The dashboard displays information about the total number of transactions uploaded by a user, number of all failed transaction, number of rejected transactions, number of cancelled transactions.



The blocks “ALL FAILED”, “ALL REJECTED” and “ALL CANCELLED” are clickable and redirect to a pre filtered list of transactions.

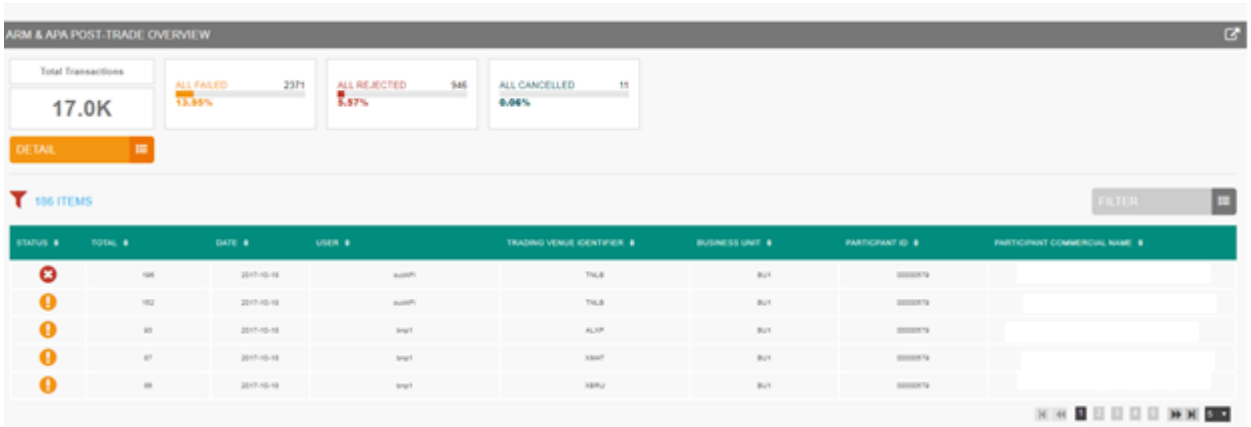
If for example the block “ALL FAILED” is selected, a list of all failed transactions is shown.



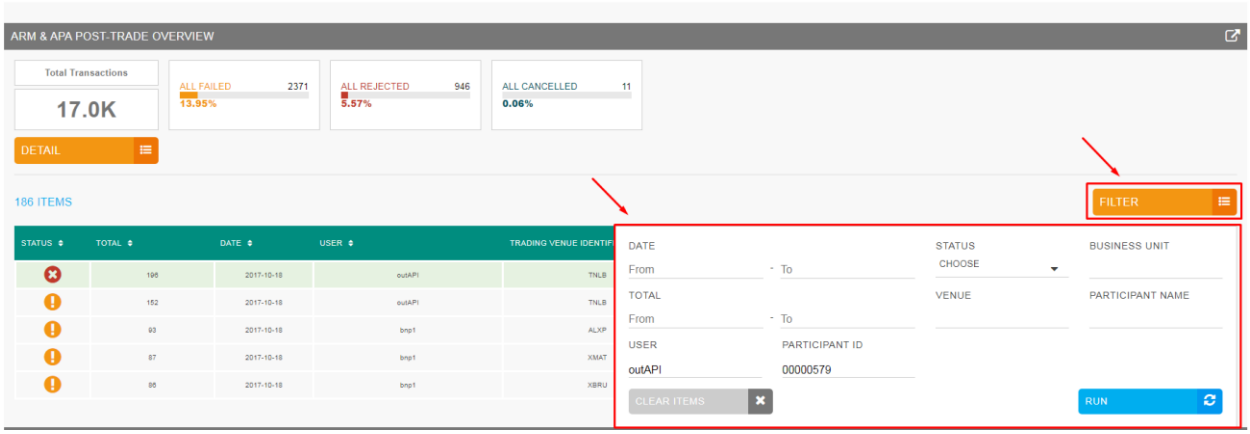


On the dashboard page, the **"DETAIL"** Button:

will show a list of all transactions by Status, Date, User and Trading venue is shown.



To apply a filter to this list, please click the **"FILTER"**: button



A pop-up will appear to allow to filter the list by:

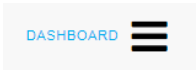
- Date
- Total transaction
- User
- Participant ID
- Status
- Venue
- Business unit
- Participant Name

Click the **"RUN"** button to submit the filter or the **"CLEAR ITEMS"** button to reset the filter.

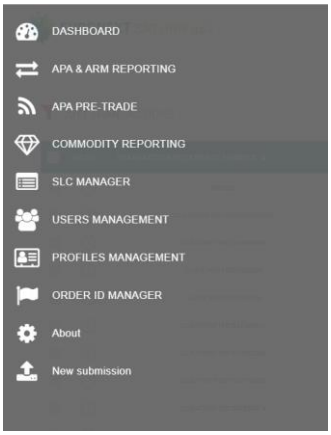
After clicking the **"RUN"** button, the filtered list will appear:

The top right of the Saturn Home page contains the main menu from where a selection of the following services can be made (based on subscription and profile):

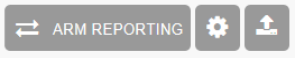
- **For members with full access** an icon is shown at the top right of the page



- APA & ARM REPORTING
- APA PRE-TRADE
- COMMODITY REPORTING
- SLC MANAGER
- USER MANAGEMENT
- PROFILE MANAGEMENT
- About
- New submission

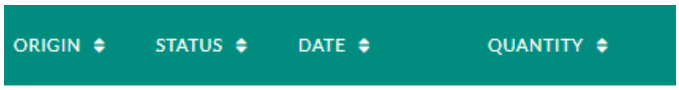


- For members with restricted access the services are shown in tabs at the top of the screen:



4.4 FILTERING AND SORTING

Most of the panes of the Saturn User Interface offer filtering / sorting features. To sort items in the currently displayed list (all pages) by the values in a column, click the column name and choose ▼ or ▲ (see example below):



On most pages, it is possible to specify as many filters as there are columns.

- To sort all list items in *ascending* or *descending* order:
  - click the arrow, and then select the sorting order required (ascending or descending).

- To filter all list items with several criteria:
  - click on the **"FILTER"** button, enter the criteria, click on the "**RUN"** button:

- to clear the filter and return to the initial display, click on the "**CLEAR ITEMS**" button:

4.5 REFRESHING DATA

The Euronext Saturn User Interface provides a 'Refresh' button:

The 'Refresh' button will manually update the information on a page.

4.6 EXPORTING DATA

Most data tables in the Saturn User Interface can be exported in **Excel** format (e.g. number of trades or volume of trades for cash instruments for the dates that are currently displayed).

On the top right side of screen choose "**EXCEL export**" icon:

A confirmation window is displayed. Choose the "Save file" option and click the "OK" button.

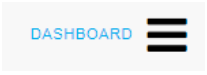
4.7 UPLOADING REPORTS THROUGH CSV FILES

The Saturn application provides the ability to **manually** import transaction or trade publication reports by uploading CSV files.

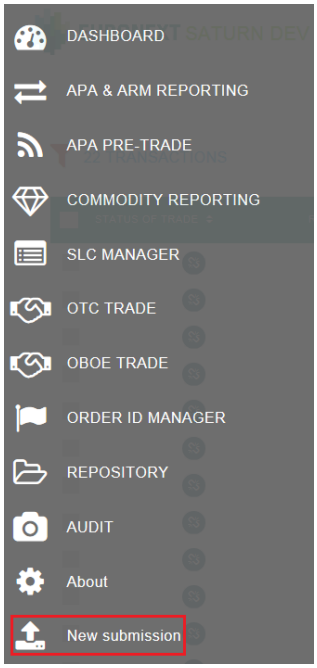
Users must pay attention to the following limitations:

- Up to five (5) CSV files can be uploaded concomitantly;
- Each file cannot exceed 1Mo, i.e. around 1700 transaction reports.

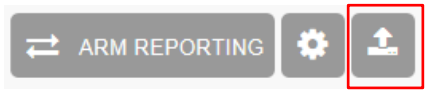
As a consequence, a max of (1 700 * 5) = 8 500 transactions can be simultaneously manually uploaded through the application.

To upload a CSV file click on the menu (**For members with full access**) : 

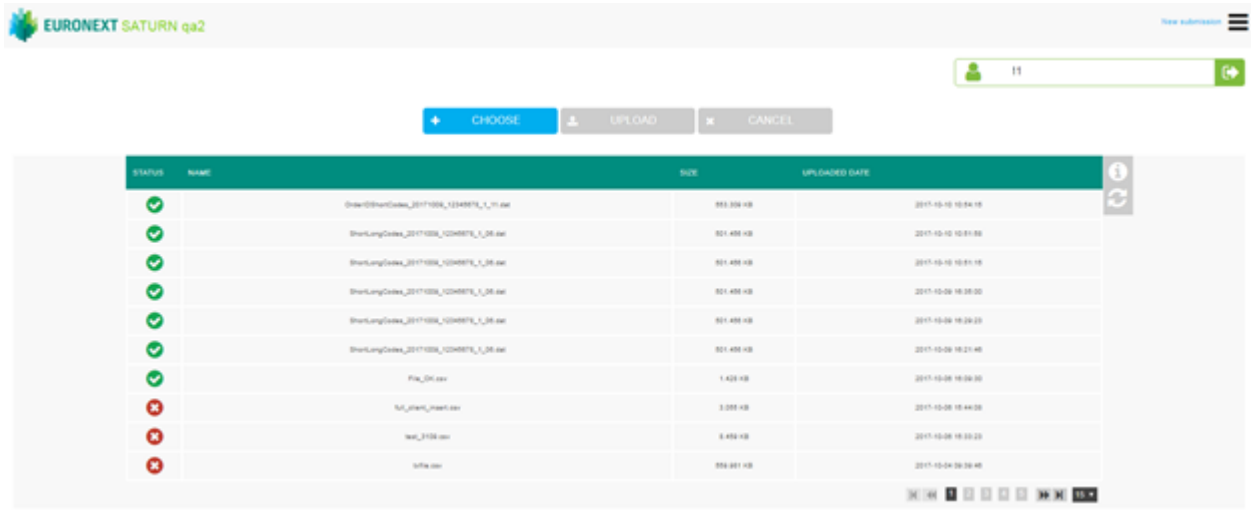
then select **"New submission"**:



To upload a CSV file, for members with restricted access, select **New submission icon**:



The following window is displayed:



1. Click on the "**CHOOSE"** button, browse local files and select the CSV files to upload.

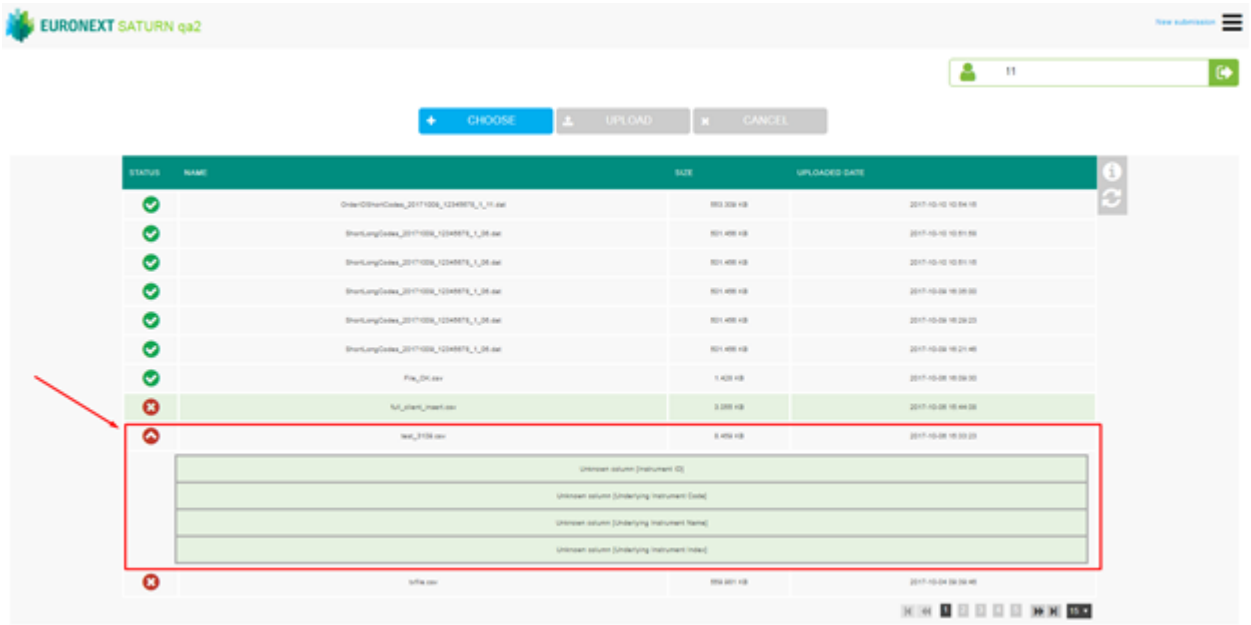
The selected files are listed below the "**CHOOSE"** button. Selected files can be removed if required.

2. To upload the CSV files, click on the "**UPLOAD"** button.
3. To cancel the upload operation, click on the "**CANCEL"** button.

The upload pane also provides upload status for each file, i.e.:

- Status: File may be accepted or rejected
- File name
- File size
- Upload date and time

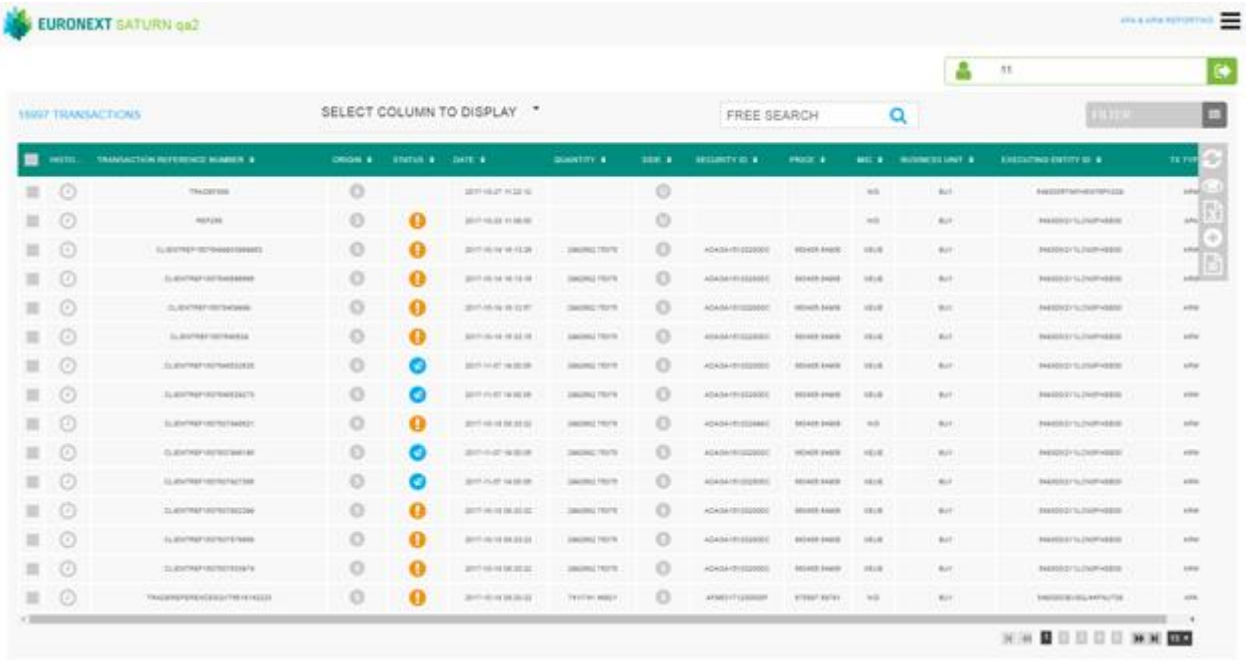
If a file is rejected, a list of errors is available by clicking on the "rejected" icon:



5. TRANSACTION REPORTING SERVICES

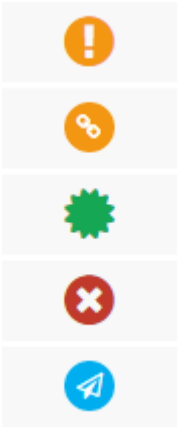
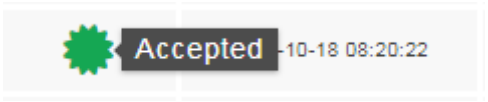
5.1 TRANSACTION REPORT CONSULTATION

The Saturn application provides an overview with details of all transactions that have been submitted with their respective status.



The following default information is provided:

COLUMN	ICON /FORMAT	SOURCE	DESCRIPTION
SELECTION		Saturn field	User can select one or multiple transactions: - One line for manual modification - One or multiple lines for single or multiple cancellations
HISTORY		Saturn field	Provide a full history of a transaction with all changes in status
ORIGIN	E S	Saturn field	Indicates whether the transaction was uploaded by Saturn

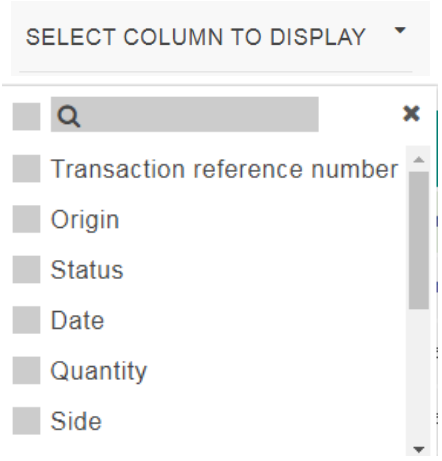
COLUMN	ICON /FORMAT	SOURCE	DESCRIPTION
STATUS		Saturn field	Indicates the current status of the transaction A status description is available by hovering the mouse cursor over the icon. 
DATE	YYYY-MM-DD HH:MM:SS	Saturn field	Date/Time of last update of the transaction
SIDE		Saturn field	Nature of transaction, can be Buy, Sell, Cross or unknown
QUANTITY	decimal	ESMA & FCA RTS 22, ref. 30	Total transaction quantity.
INSTRUMENT ID		ESMA & FCA RTS 22, ref. 41	Code used to identify the financial instrument. (ISIN)
PRICE	decimal	ESMA & FCA RTS 22, ref. 33	Transaction Price.
VENUE	MIC code	ESMA & FCA RTS 22, ref. 36	Identification of the venue where the transaction was executed.
BUSINESS UNIT	alphanum	Saturn field	Business Unit's name defined in the Saturn Admin part
EXECUTING FIRM	alphanum	ESMA & FCA RTS 22, ref. 4	Code used to identify the entity executing the transaction (LEI)
TRANSACTION REFERENCE NUMBER	alphanum	ESMA & FCA RTS 22, ref. 2	Identification number that is unique to the executing firm for each transaction report.

The window offers additional information and features:

- A "Free Search" field allows for the possibility to search information from Free text fields:

- Transactions criteria – access to all transaction filters:

- Choice of the columns to display on the table:



- Additional features are available from the menu on the right of the report:

FUNCTION	DESCRIPTION
	Refresh button
	Display extended view of the report, i.e. all fields of the transaction (including client information)
	Export to Excel. The exported file will contain the list of all transactions with all columns.
	Cancel selected transaction
	Edit selected transaction
	Insert a new transaction via Copy
	Insert a new transaction

5.2 THE DIFFERENT TRANSACTION STATUSES

Transactions can be submitted to Saturn from Monday to Friday, from 7:00 AM to 10:00 PM CET.

As soon as a transaction is received by Saturn whatever the format (FIXML, JSON, XML or CSV), it is processed in real-time by the Saturn Check Module. This module performs all the regulatory consistency checks as required by ESMA. As a result of this validation, a first status is sent back to the user. The transaction is displayed in the user Interface with its appropriate status. This real-time validation takes place before the transaction report cut-off time allowing users to correct potential errors before the transaction is sent to the investment firm's Competent Authority thus limiting the number of "Rejected" trades. Statutes referring to this validation can be referred to as "*Euronext Statuses*".

Transaction reports are then given another status from the regulators. Such statuses can be referred to as *"NCA Statuses"*:

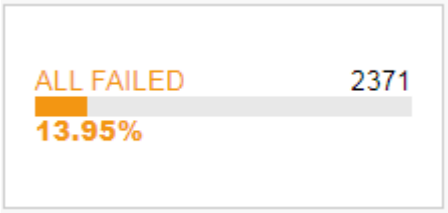
STATUS		DESCRIPTION
Euronext Statuses		
Checked		Compliant Transaction
Checked & Ready		Compliant Transaction after Client validation - **Checked & Ready**
Wait for check		Transaction is waiting to be checked
Sent		Transaction is sent to regulator
Failed		**Failed**: Transaction contains errors. Failed transactions can be corrected and re-submitted for Euronext validation prior to the cut-off time. By clicking on the line, users can get access to the list of errors.
Cancelled		**Cancelled**: transaction cancelled before being sent
Pending		Processing of transaction is pending. This status code is used in case the transaction report cannot be validated due to missing instrument reference data.
Awaiting matching		Transaction (Type k) is waiting for matching
To be removed		Transaction Cancelled and can be removed from the table.
NCA Statuses		
Received		Transaction received by the regulator

Rejected		Transaction has been rejected. This status is used in case the transaction has been rejected by the competent authorities.
Cancelled received		Cancel transaction request received at the regulator side
Cancelled accepted		Cancel transaction request accepted at the regulator side
Accepted		Transaction has been accepted by the competent authorities.

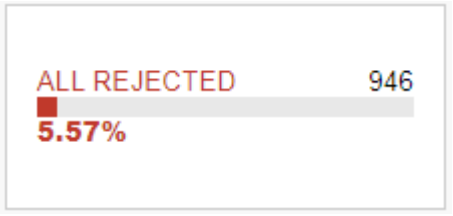
5.3 AMENDING A FAILED OR REJECTED TRANSACTION

It is possible to manually amend a transaction from the Saturn User Interface especially if it is in 'Failed' or 'Rejected' status. To amend a transaction, do the following:

- For a "Failed" transaction, it is recommended to point directly to the list of "**ALL FAILED**" transactions by clicking on the dedicated button from the dashboard page:



- For a "Rejected" transaction, it is recommended to point directly to the list of "**ALL REJECTED**" transactions by clicking on the dedicated button from the dashboard page:



- Otherwise, from the detailed transaction report view based on user's criteria.

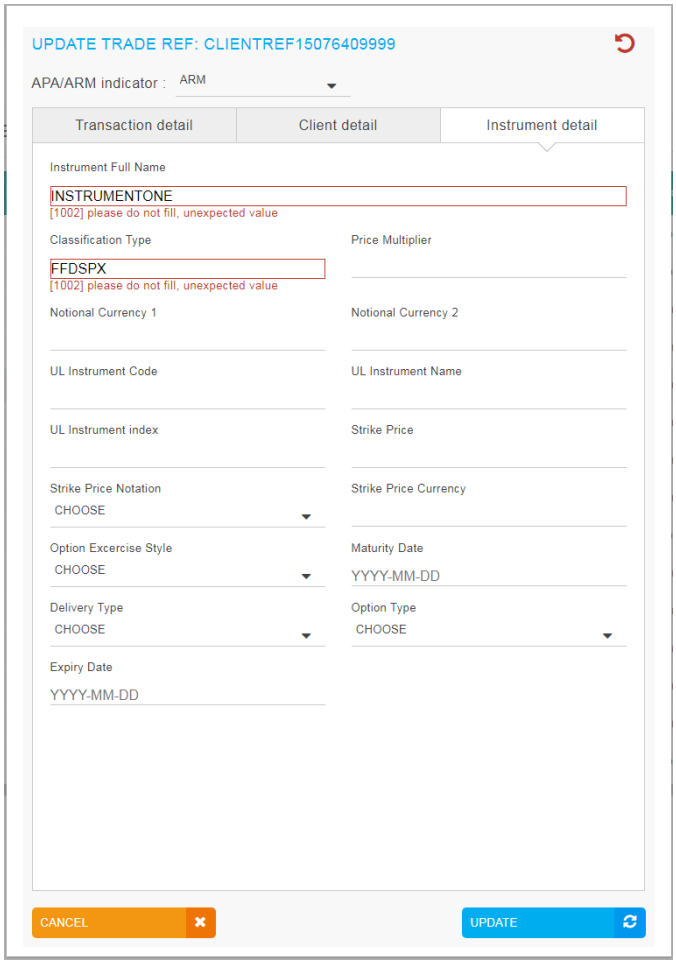
1- Select the transaction to amend. Please note that manual transaction amendment in the Saturn application can only be done for one transaction at a time. Mass corrections can only be done via the Web Service:

In case multiple lines are selected, the amend button will disappear.

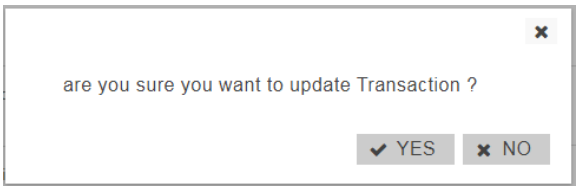
2- Choose the transaction to amend by checking the checkbox on the left of the screen or by clicking in the transaction's line.

Click the "edit selected item icon on contextual menu on the right of the screen.

The following window appears and erroneous fields are highlighted in red:

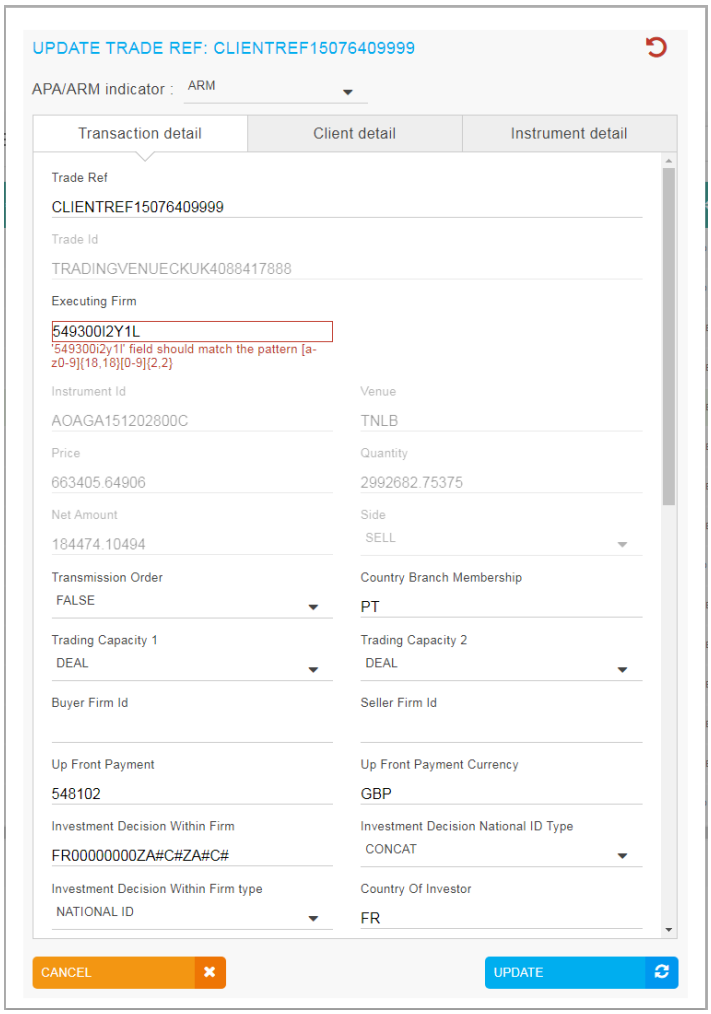


8. After correcting the erroneous fields, click on the "**UPDATE"** button. A confirmation message appears.
9. Click "**YES"** to confirm the operation or "**NO"** to cancel:



Modified data is inserted in the transaction's line.

In case one of the amended fields is filled with incorrect information, an error message is displayed under the incorrect field and an alert is displayed in the right top part of the screen:



Once the transaction has been amended, a confirmation message is sent back to the user and the transaction status is updated.

5.4 CANCELLING A TRANSACTION

Users with the appropriate rights can cancel transactions. 1 to N transactions can be cancelled in the pane.

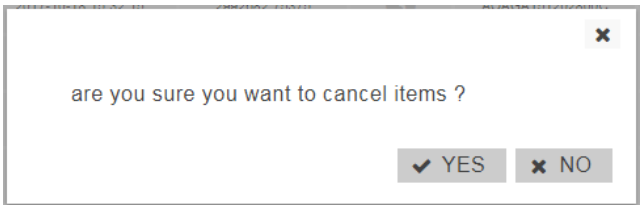
To cancel a transaction:

1. From the Transaction details screen, choose the lines to cancel.

   Choose the transactions to cancel by checking the checkbox on the left of the screen.

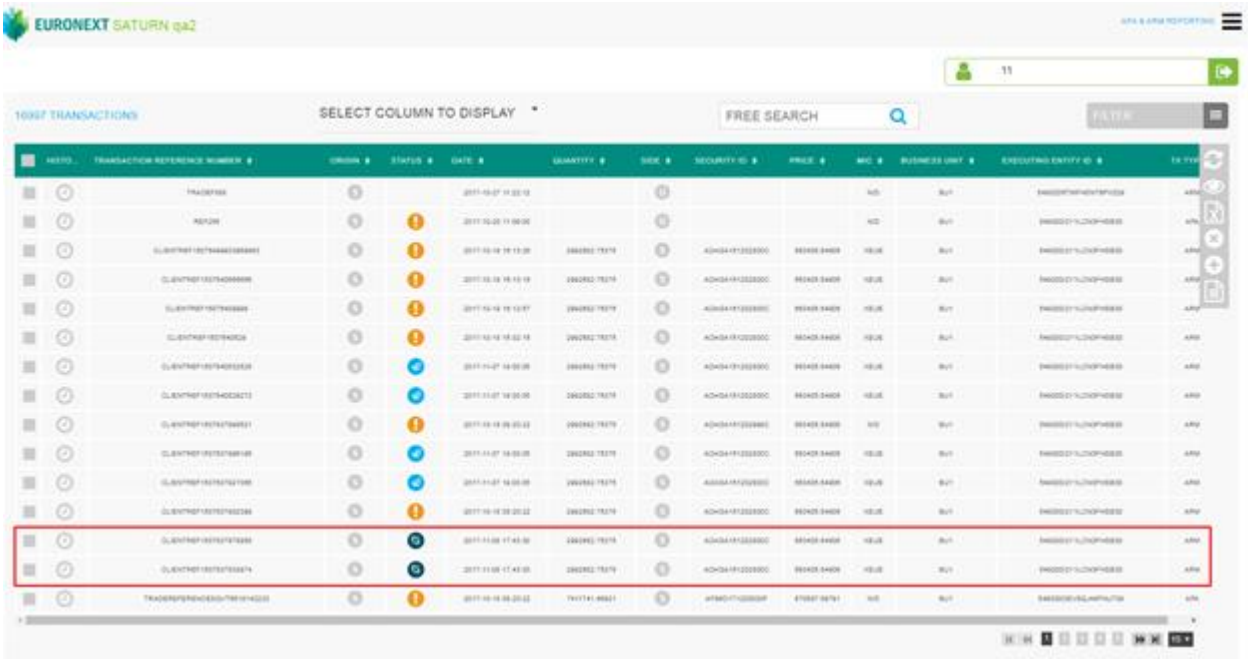
2. Click the “cancel” icon from the contextual menu in the right part of screen.

3. A confirmation message appears:



Click "**YES"** to confirm the cancellation of the selected transaction(s).

Once the transaction has been cancelled, a confirmation message is sent back to the user. The transactions status is updated :

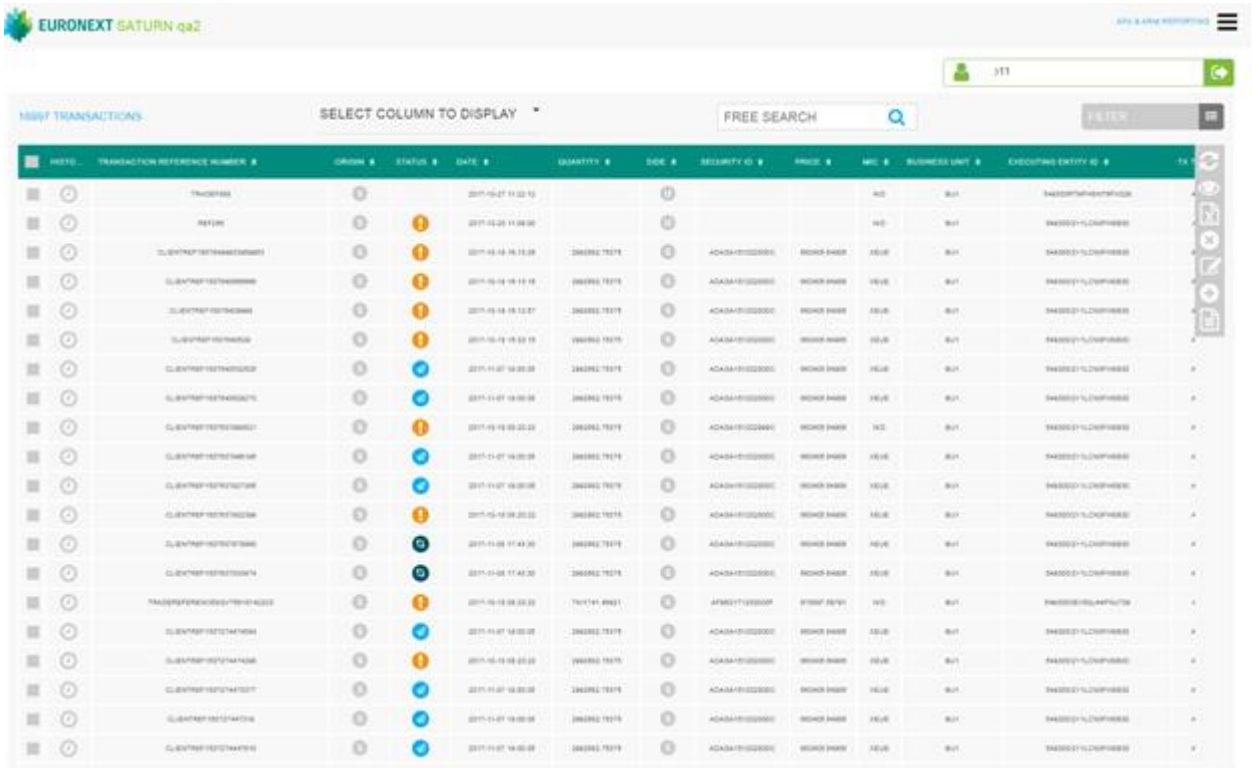


5.5 EDITING A TRANSACTION

To view more details of declarations or trades, do the following:

1) Click on the "**VIEW STATUS REPORT"** button in the menu:

The status report page is displayed:



Two types of views are available:

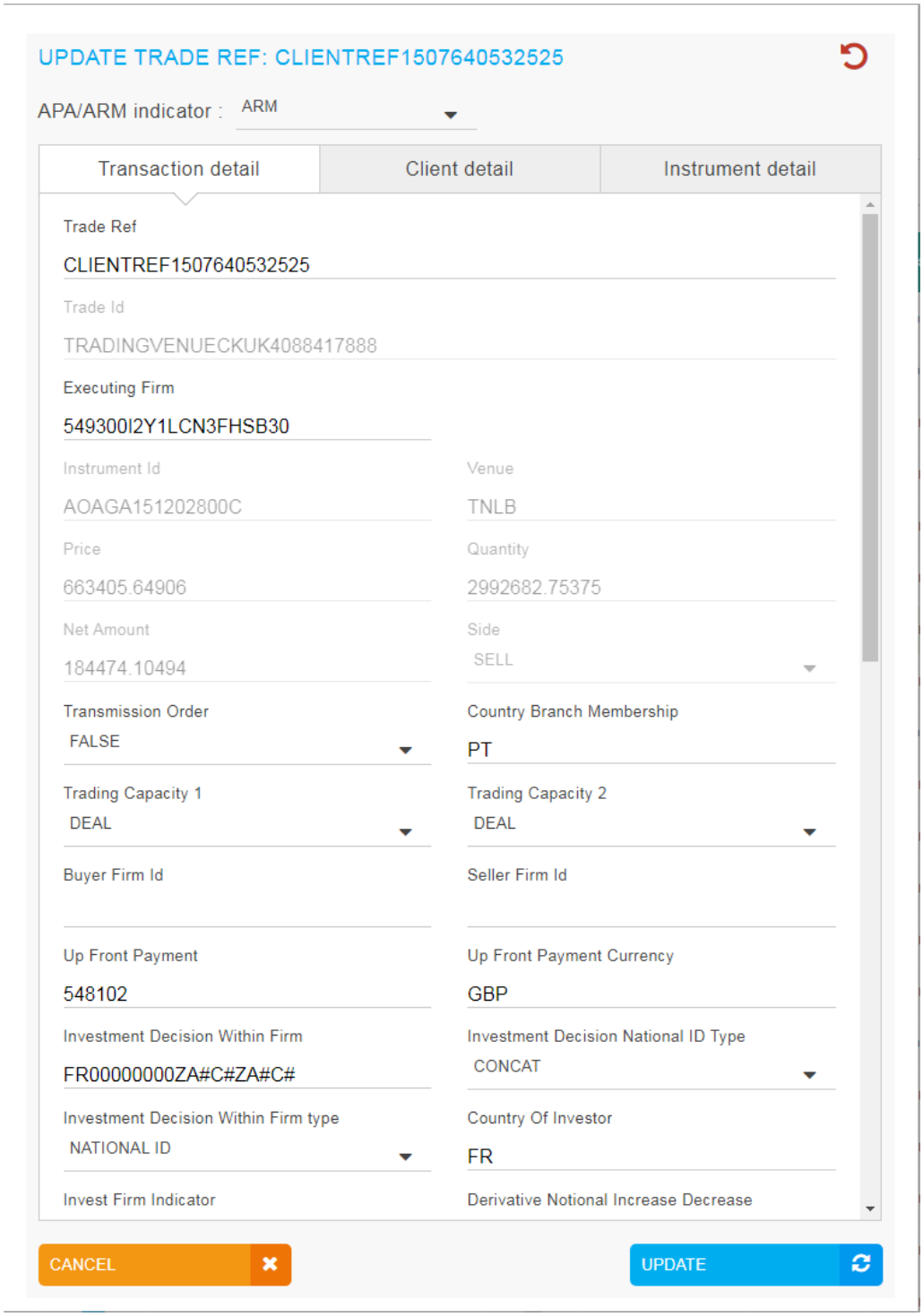
a) Restricted view: the most important data for the transaction is displayed;
b) Extended view: all data for the transaction is available.

The contextual menu offers users the option to switch from one view to another.

To edit a transaction:

1. Choose the transaction to edit by checking the checkbox on the left of the screen;
2. Click the “edit selected item “icon on contextual menu on the right of the screen.

The overlay with all fields is displayed.



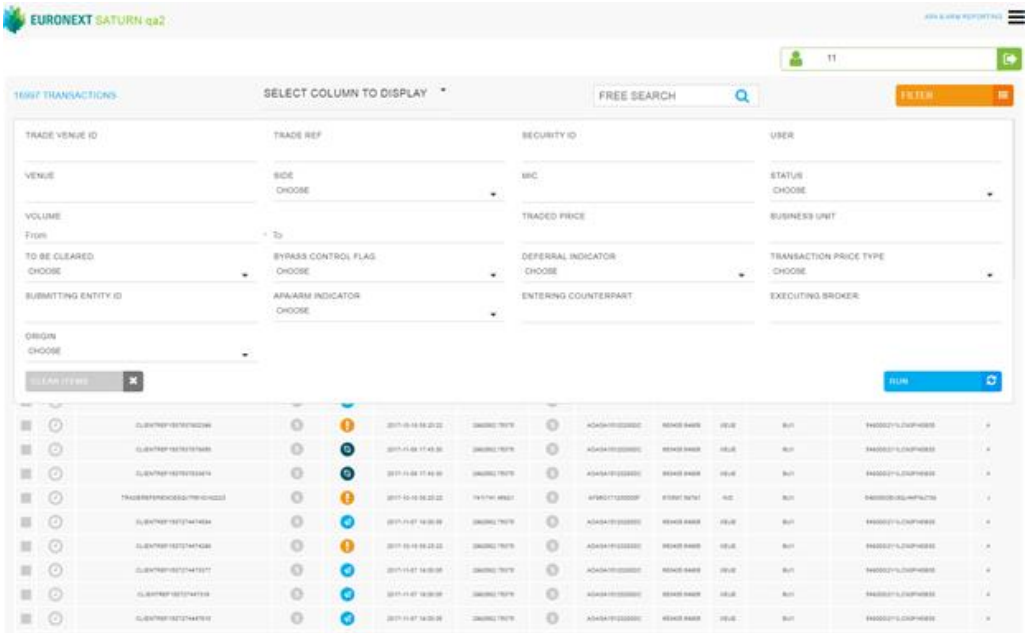
4. Click the "**UPDATE"** button to confirm the operation or the "**CANCEL"** button to cancel the operation.

5.6 TRANSACTION CRITERIA

On the Status report page, define declarations and trades to view by typing or selecting values for these search criteria:

- TRADE VENUE ID
- VENUE
- VOLUME
- TO BE CLEARED
- SUBMITTING ENTITY ID
- ORIGIN
- TRADE REF
- SIDE
- BYPASS CONTROL FLAG
- APA/ARM INDICATOR
- SECURITY ID
- MIC
- TRADED PRICE
- DEFERRAL INDICATOR
- ENTERING COUNTERPART
- USER
- STATUS
- BUSINESS UNIT
- TRANSACTION PRICE TYPE
- EXECUTING BROKER

Click on the "**RUN"** button to apply selected filters:

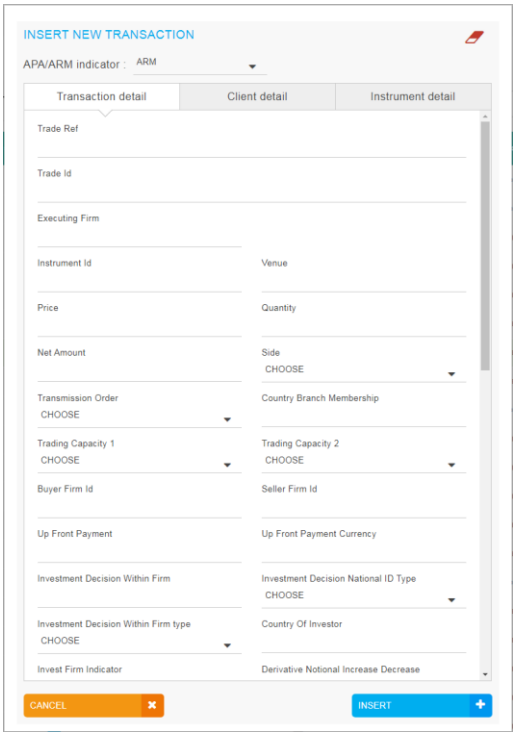


5.7 INSERT A NEW TRANSACTION FROM THE SATURN WEB APPLICATION

It is possible to submit a new transaction via the Saturn GUI by entering all its details manually. Users should nevertheless use this option as a back-up due to the number of data that must be entered. To manually submit a transaction, do the following:

1- Click the "Insert Transaction" icon from the contextual menu in the right part of screen.

The new transaction overlay is displayed:



Populate all required fields with the right data and click on the "**INSERT"** button. The new transaction line appears in the transactions status report.

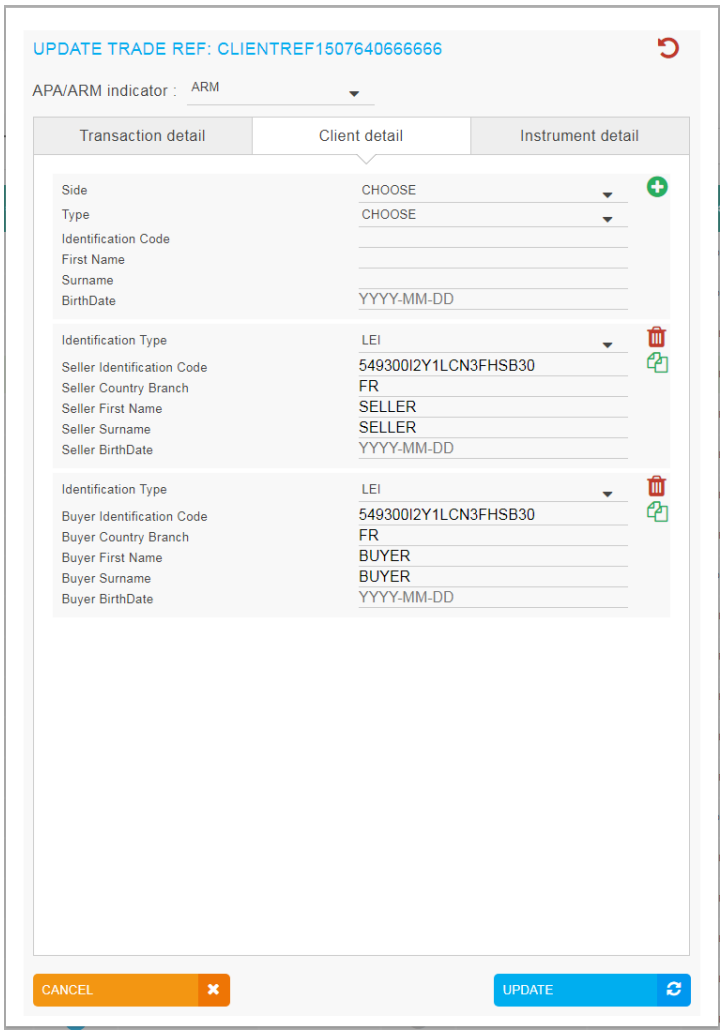
5.7.1 Add or complete a client's personal information

Please note: this section is only visible to Participant's users. For Euronext Master Administrator access to personal client's information is strictly forbidden.

To insert personal client's information to a transaction do the following:

1. Check the selected transaction:
2. Click the "Edit selected transaction" icon:

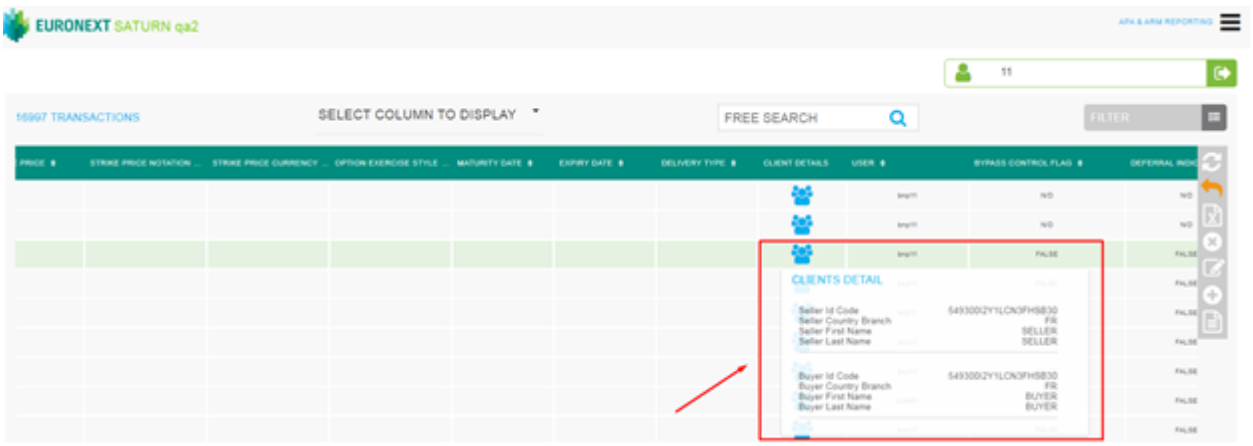
   The overlay with all client's detail is displayed:



3. Click the “add” icon at the bottom of the client’s details list:

Once all required information has been entered, click on the “**UPDATE”** button.

The client information is added to the repeating sections of the transaction. To check added information, scroll to the “Client detail” column and click on the “Clients” icon:



5.8 TRADES RECOVERY PROCESS

Following the regulator's request, a new process "Transactions recovery" is implemented in Saturn, to allow clients to modify their transactions already reported but with erroneous data, in order to be compliant with ARM transactions reporting validation.

This new process will use the key fields entered (Trade ref / Executing Firm / ..) by the clients, to recover the transactions already stored in the database, then make an update and report them to the regulators.

The recovery action must be processed, as the current amendment , during the generation of ARM file for regulators.

Please note :

- The value [4: Recovery] has been added in the "Action" field, to allow customers to launch this process
- This process is only available for Upload file in the GUI. It is not applicable for API REST (web service)
- The files to be recovered are processed in post-session in order to not disturb the intraday activity. So the file processing can take over 48h.
- It concerns only the reporting services (i.e. when APA ARM indicator takes value:)

  ✓ **ARM**
  ✓ ~~APA~~ (Not applicable)
  ✓ **APA&ARM**
  ✓ ~~OTC Trade~~ (Not applicable)
  ✓ ~~OBOE~~ (Not applicable)
  ✓ **OBOE&ARM**

5.8.1 Uploading Recovery file

As described in the above section 4.7: Uploading reports through CSV file, to recover a transaction, do the following:

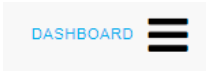
1. Enter the key data that allow to retrieve the corresponding transactiont in the file to be uploaded.

- **For Internal trades** (i.e. Trades executed on Euronext Market) the key data to be used are :
  - Executing entity ID
  - Transaction reference number

- **For External trades** (i.e. Trades executed on another trading venue) the key data are :
  - Executing entity ID
  - Side
  - Trading venue transaction ID
  - Security ID
  - Trading date time (in UTC)
  - Venue
  - Transaction reference number

Please note that if one of the above key data is different from data in Saturn database, the trade cannot be found and the error message will be displayed.
For recovery process, if a key field must be updated, the trade must be cancelled/replaced by a new one.

2. Update the others fields with the correct values to be store in the transaction after recovering

3. Choose Action = 4 (Recovery) in the file and Upload it by clicking on the menu (**For members with full access**) : 

then select **"New submission"**:
Note that for uploading several trades, the first line (trade) in the file to be recovered must have as Action = 4, if not the process cannot be done.

5.8.2 Exporting error data

Following the recovery process, all the error data can be exported in **Excel** format.
On the top right side of screen choose "**EXCEL export**" icon:

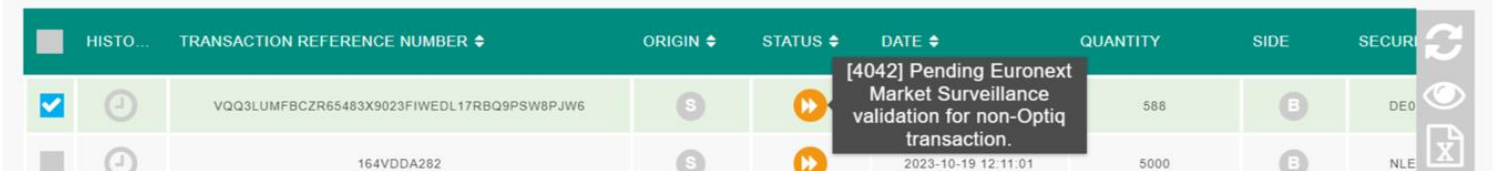
A confirmation window is displayed. Choose the "Save file" option and click the "OK" button.

5.9 NON-OPTIQ HISTORICAL TRANSACTION REPORTING (UPLOAD FILE ONLY)

Non-MiFID members can use Saturn as their transactions reporting tool for **non-Optiq historical transactions reporting**, which were executed on a trading venue that **didn't belong to Euronext at the trading date**. Since more and more trading venues are now part of Euronext marketplaces, a specific workflow must be followed by members which would like to report such transactions:

1- These transactions can be inserted into Saturn only **via the Upload File function**;
2- These transactions are reported as **ARM transactions**;
3- Members shall use below **Action** values:
   - **5- New non-Optiq transaction;**
   - **6- Amend non-Optiq transaction;**
   - **7- Cancel non-Optiq Transaction.**
4- Other fields shall contain the same relevant transaction information (price, quantity, trading date time,…) as any other reported transaction in Saturn.

If the transaction **validates all the RTS22 validation rules criteria's**, a transaction status "**Pending EMS validation for non-Optiq transaction**" will be displayed to the members:



Euronext Market Services will have then 2 choices: **validate** or **reject** the transaction.

- If **Euronext Market Services validates the transaction**, the transaction will be put in "**Checked & Ready**" status and reported to the regulator.
- If **Euronext Market Services rejects the transaction**, the transaction will be put in "**Failed**" status with an error message that can be displayed. The member will have the possibility **to correct it through a new Upload File submission**.

6. APPROVED PUBLICATION ARRANGEMENT (APA)

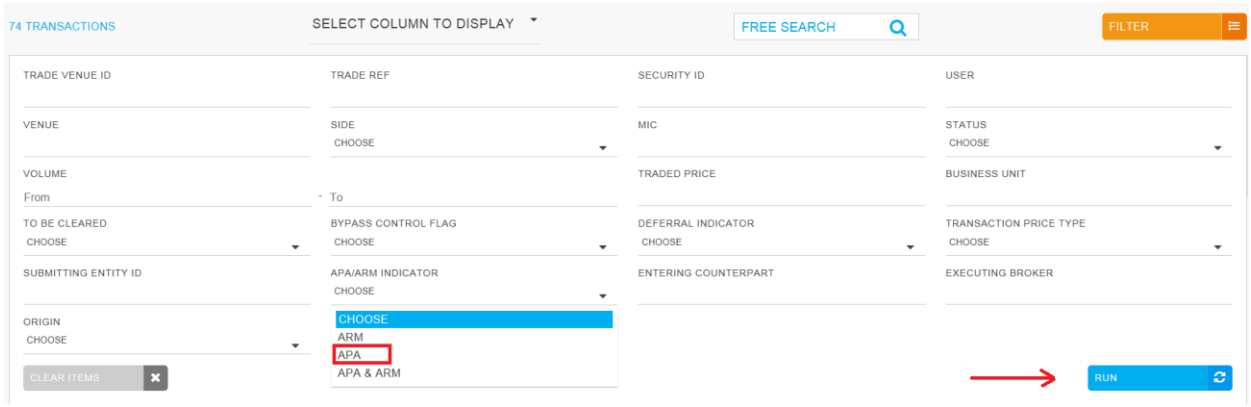
6.1 TRANSACTION REPORT CONSULTATION

The Saturn application shows the details of all transactions that have been submitted with their respective status.

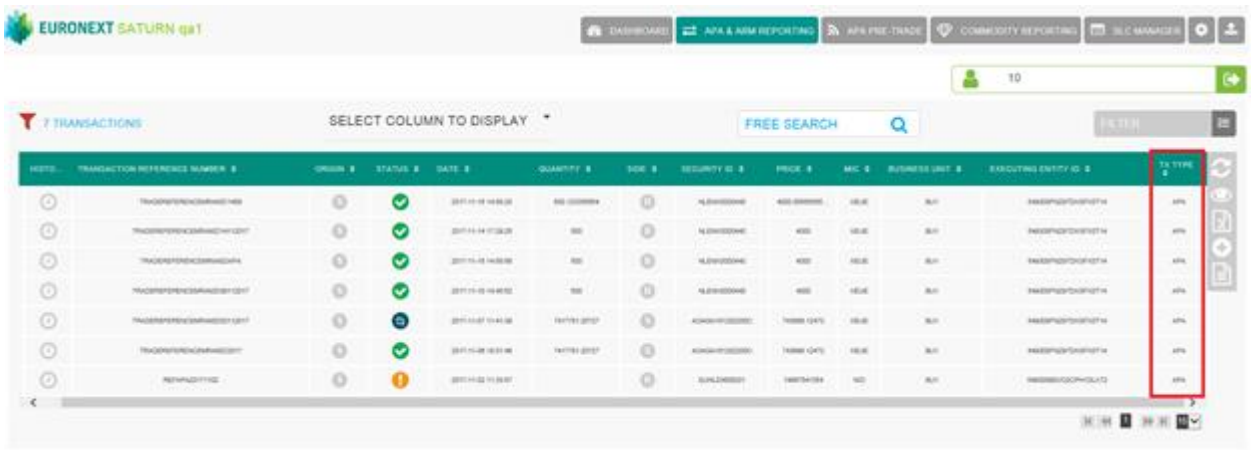
A filter can be used to only select APA transactions.

Click on the following button:

Choose APA in the field APA/ARM INDICATOR and click on "**RUN".**



Only APA transactions are displayed:



All other functionalities Amend, Cancellation, Editing, Export and so on are the same as Transaction Reporting services.

6.2 THE DIFFERENT TRANSACTION STATUSES

Transactions can be submitted to Saturn from Monday to Friday, from 7:00 AM to 10:00 PM CET.

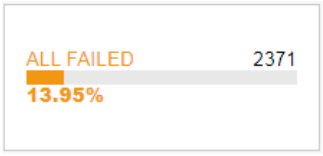
As soon as a transaction is received by Saturn whatever the format (FIXML, JSON, XML or CSV), it is processed in real-time by the Saturn Check Module. This module performs all the regulatory consistency checks as required by ESMA. As a result of this validation, a first status is sent back to the user. The transaction is displayed in the user Interface with its appropriate status. This real-time validation takes place before the transaction report cut-off time allowing users to correct potential errors before the transaction is sent to the investment firm's Competent Authority thus limiting the number of "Rejected" trades. Statutes referring to this validation can be referred to as "*Euronext Statuses*".

STATUS		DESCRIPTION
Euronext Statuses		
Checked & Ready		Compliant Transaction after Client validation - **Checked & Ready**
Wait for check		Transaction is waiting to be checked
Sent		Transaction is sent to Market Data
Failed		**Failed**: Transaction contains errors. Failed transactions can be corrected and re-submitted for Euronext validation prior to the cut-off time. By clicking on the line, users can get access to the list of errors.
Cancelled		**Cancelled**: transaction cancelled before being sent

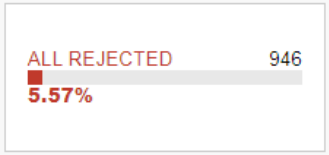
6.3 AMENDING A FAILED OR REJECTED TRANSACTION

It is possible to manually amend a transaction from the Saturn User Interface especially if it is in 'Failed' or 'Rejected' status. To amend a transaction, do the following:

- For a "Failed" transaction, it is recommended to point directly to the list of "**ALL FAILED**" transactions by clicking on the dedicated button from the dashboard page:



- For a "Rejected" transaction, it is recommended to point directly to the list of "**ALL REJECTED**" transactions by clicking on the dedicated button from the dashboard page:



- Otherwise, from the detailed transaction report view based on user's criteria.

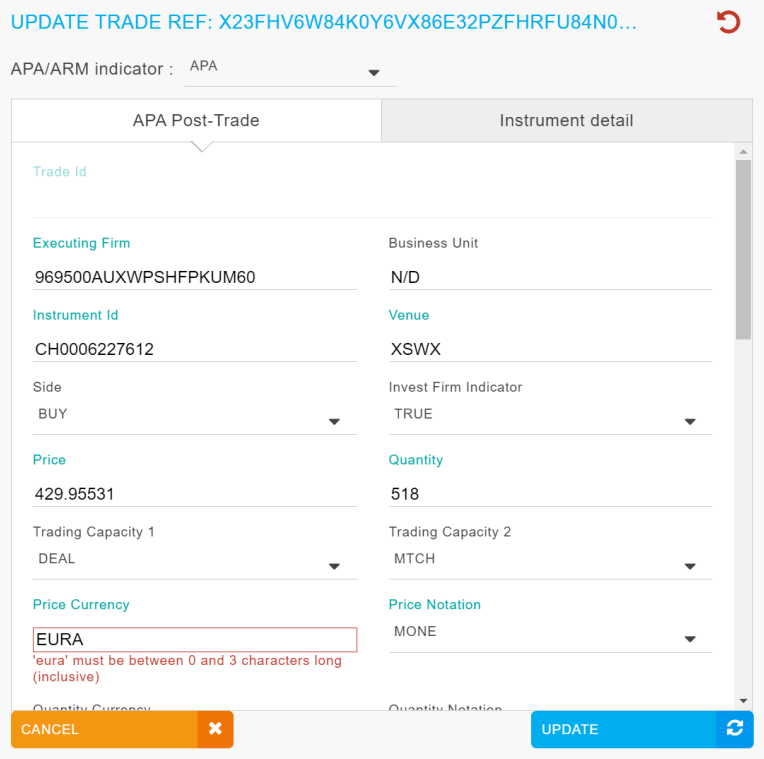
3- Select the transaction to amend. Please note that manual transaction amendment in the Saturn application can only be done for one transaction at a time. Mass corrections can only be done via the Web Service:

In case multiple lines are selected, the amend button will disappear.

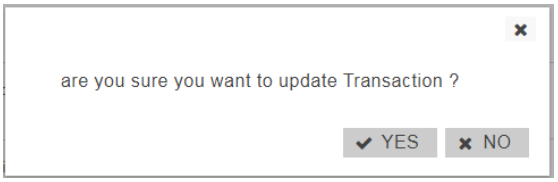
4- Choose the transaction to amend by checking the checkbox on the left of the screen or by clicking in the transaction's line.

Click the "edit selected item icon on contextual menu on the right of the screen.

The following window appears and erroneous fields are highlighted in red:



4. After correcting the erroneous fields, click on the "**UPDATE"** button. A confirmation message appears.
5. Click "**YES"** to confirm the operation or "**NO"** to cancel:



Modified data is inserted in the transaction's line.

In case one of the amended fields is filled with incorrect information, an error message is displayed under the incorrect field and an alert is displayed in the right top part of the screen:

Once the transaction has been amended, a confirmation message is sent back to the user and the transaction status is updated.

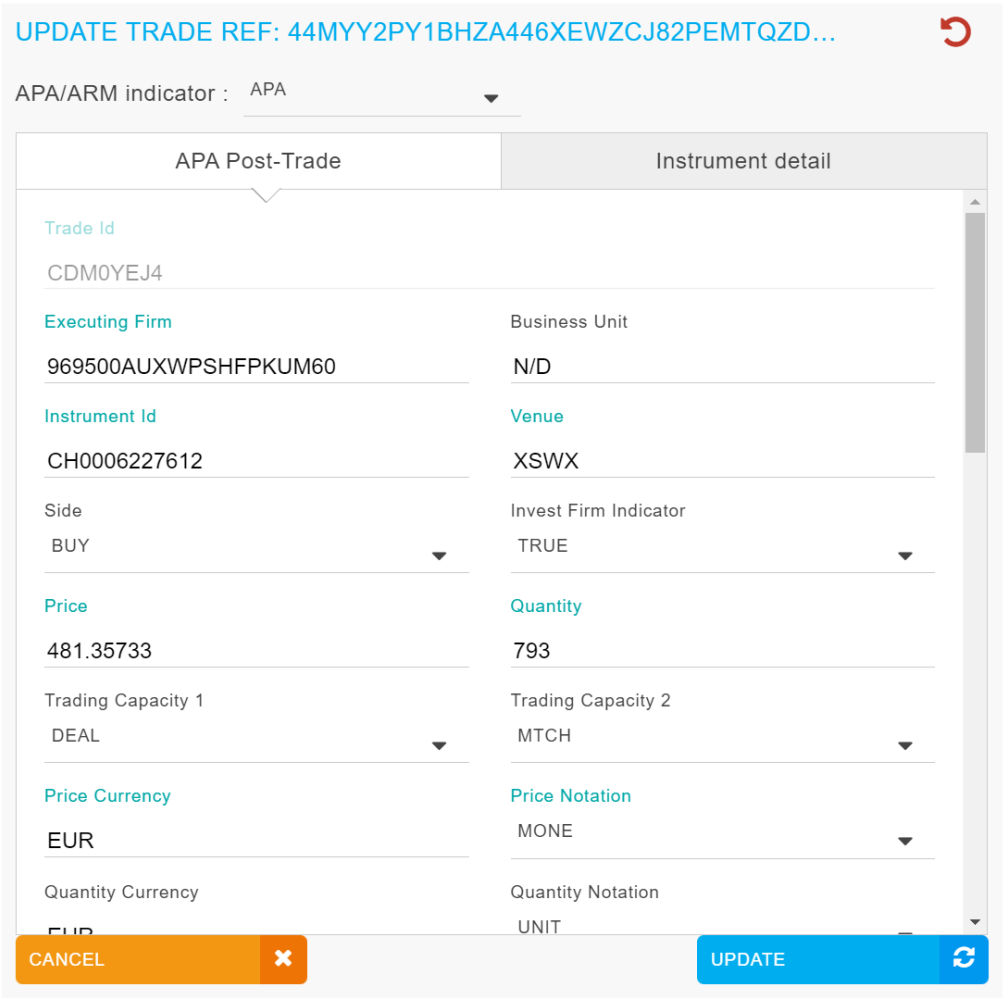
6.4 CANCELLING A TRANSACTION

Same like explained above for ARM.

6.5 EDITING A TRANSACTION

To edit a transaction:

1. Choose the transaction to edit by checking the checkbox on the left of the screen;
2. Click the "edit selected Transaction "icon on contextual menu on the right of the screen.


UPDATE TRADE REF: 44MYY2PY1BHZA446XEWZCJ82PEMTQZD...
APA/ARM indicator :
APA
APA Post-Trade
Instrument detail
Trade Id
CDM0YEJ4
Executing Firm
969500AUXWPSHFPKUM60
Business Unit
N/D
Instrument Id
CH0006227612
Venue
XSWX
Side
BUY
Invest Firm Indicator
TRUE
Price
481.35733
Quantity
793
Trading Capacity 1
DEAL
Trading Capacity 2
MTCH
Price Currency
EUR
Price Notation
MONE
Quantity Currency
Quantity Notation
UNIT
CANCEL
UPDATE

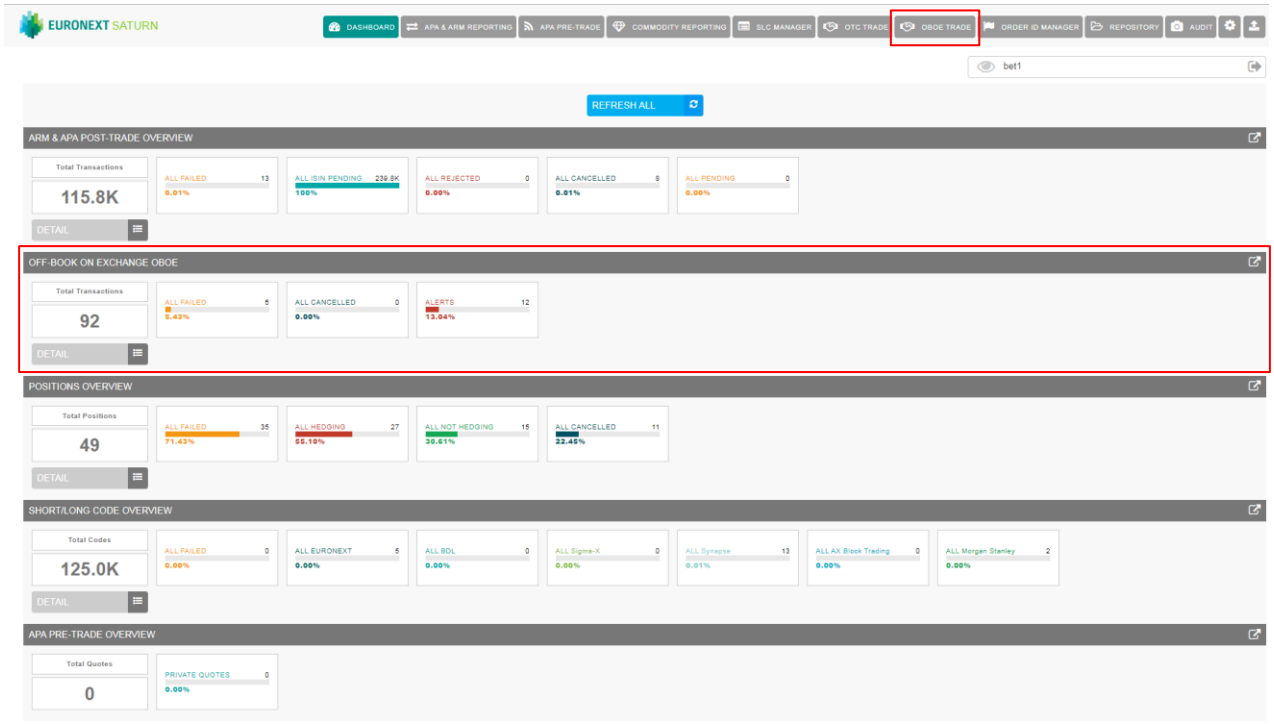
7. OFF BOOK ON EXCHANGE (OBOE) FOR MEMBERS PROFILE

7.1 USER INTERFACE

After connecting to the Saturn application, the Dashboard page appears. This page gives a global view of all services to which the user is entitled. The dashboard displays information about the total number of transactions uploaded by a user, number of all failed, rejected, pending and cancelled transactions.

The section for Off book on exchange (OBOE) transactions displays four blocks. First block for the total number of transactions uploaded by the user, second block for number of all failed, third block for number of all cancelled transactions and last block is number of alerts for warning trades.

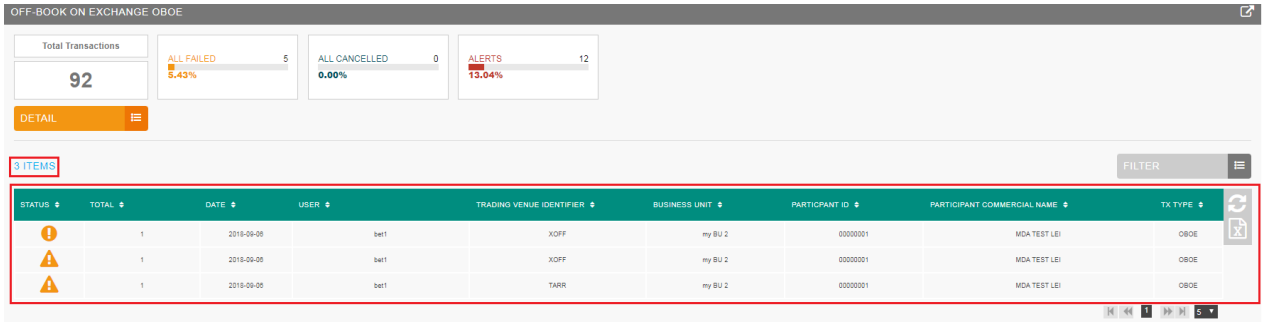
- **Dashboard for members profile** :



- **DETAIL button** :

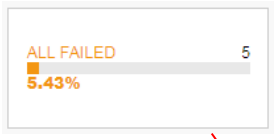
On the dashboard page, the **"DETAIL"** Button:

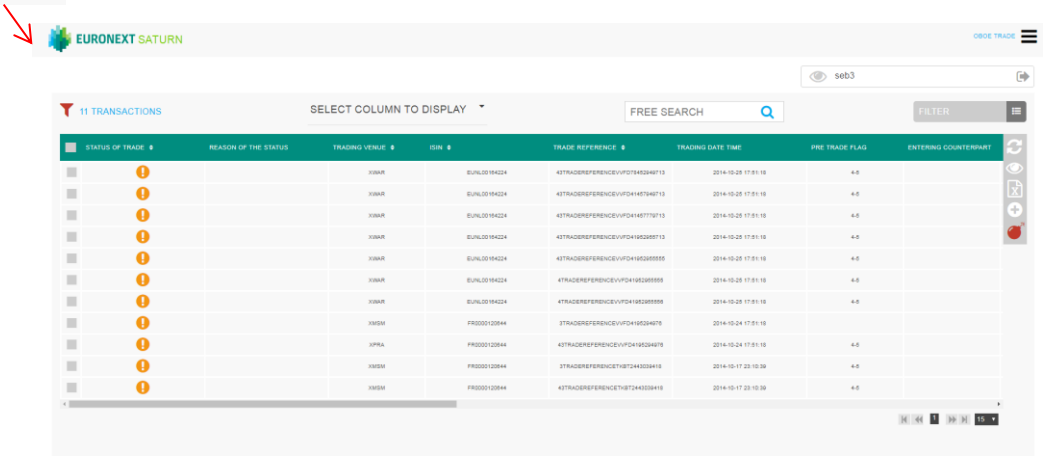
will show the total amount of transactions **grouped by Status per date.**



- **ALL FAILED Block** :

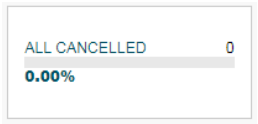
The block “ALL FAILED” is clickable and redirect to a pre filtered list of all failed transactions.

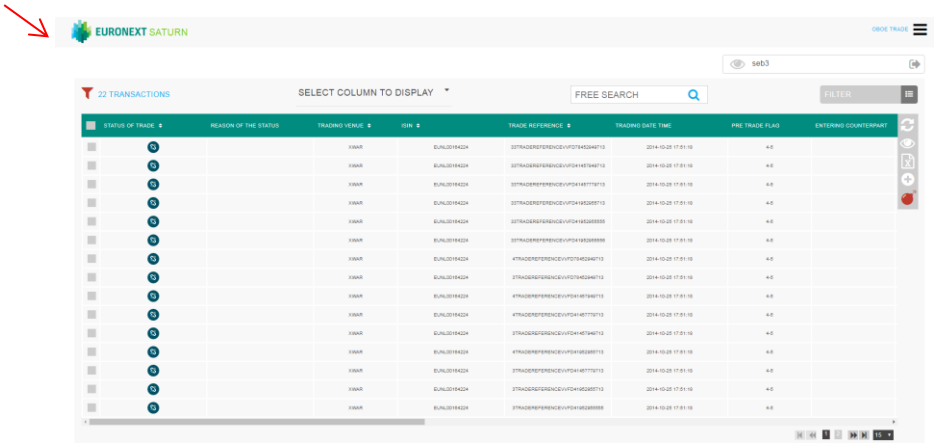




- **ALL CANCELLED Block** :

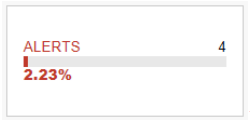
The block “ALL CANCELLED” is clickable and redirect to a pre filtered list of all cancelled transactions.

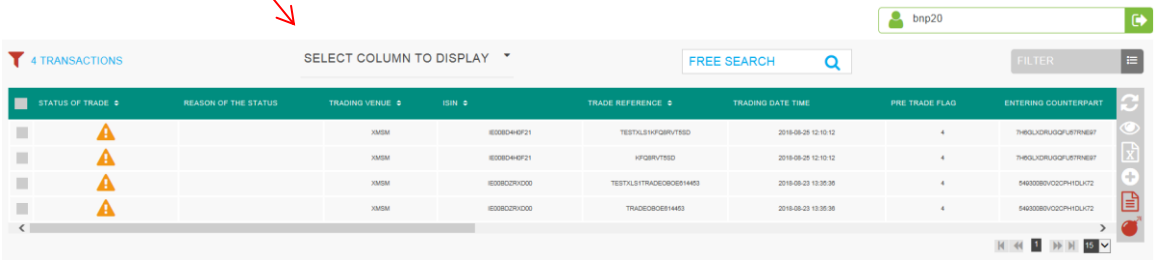




- **ALERTS Block** :

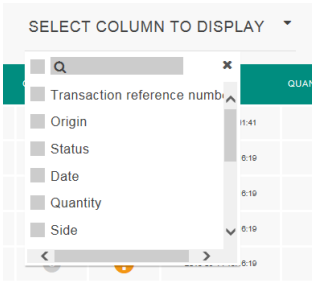
The block “ALERTS” is clickable and redirect to a pre filtered list of all transactions with a warning.





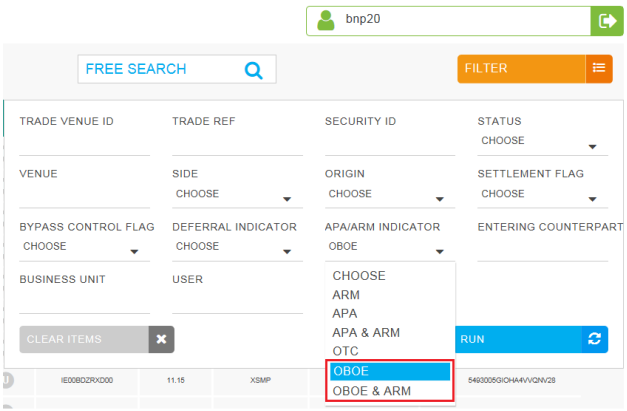
- **Column to display** :

This button can be used to select columns to display



- **FILTER Button** :

To filter the transactions list click the **"FILTER"** button:

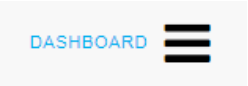


A pop-up will appear to filter the list by:

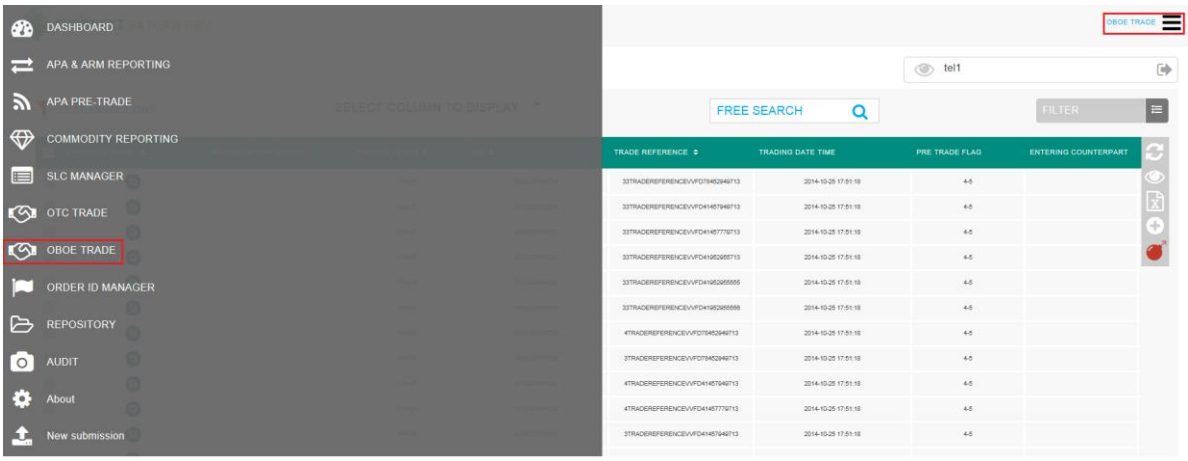
- Trade Venue ID
- Trade Ref
- Security ID
- Status
- Venue
- Side
- Origin
- Settlement Flag
- ByPass Control Flag
- Deferral Indicator
- Entering Counterpart
- Business Unit
- User
- Trading Date Time

Click the **"RUN"** button to submit the filter or the **"CLEAR ITEMS"** button to reset the filter. After clicking on the **"RUN"** button, the filter request is executed.

- **Direct Access Dashboard Button** :



The top right of the Saturn Home page contains the main menu from where a selection of the following services can be made (based on subscription and profile):



The following services are :

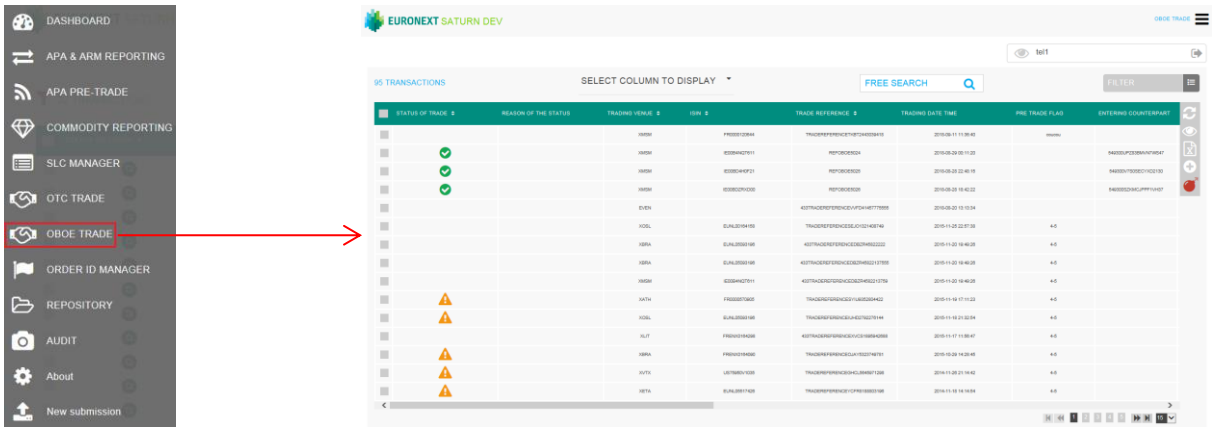
- APA & ARM Reporting
- APA PRE-TRADE
- OBOE Trade
- Commodity Reporting
- SLC Manager
- OTC Trade
- Repository
- Audit
- About
- New Submission

- For members with restricted access the services are shown in tabs at the top of the screen:

7.2 TRANSACTION REPORT CONSULTATION

The Saturn application provides the details of all transactions that have been submitted with their respective status.

From Dashboard, select “OBOE Trade” to view the details of all transactions of OBOE. By clicking on OBOE Trade, the window below display all OBOE Trades with all status (Checked & Ready, Failed, Cancelled and Warning Trades)



The following default information is provided:

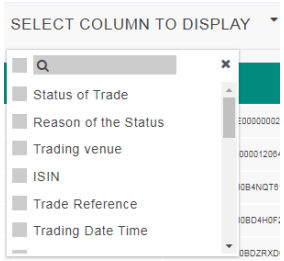
COLUMN	ICON /FORMAT	DESCRIPTION
SELECTION	TickBox	User can select one or multiple transactions: - One line for manual modification - One or multiple lines for single or multiple cancellations
STATUS OF TRADE	Icon	Indicates the current status of the transaction A status description is available on roll-over
REASON OF STATUS	Text	Text for failed or warning reject
ISIN	String	Instrument identifier based on the value of the securityIDSource
TRADE REFERENCE	String	Identification number that is unique to the executing firm for each transaction report
TRADING DATE TIME	UTCTimestamp	Timestamp in microseconds of when the order/transaction request was initiated/released by the trader or trading system, or time of execution/order creation
PRE TRADE FLAG		
ENTERING COUNTERPART	ISO 17442 ISO 10383	Code used to identify the entity executing the transaction
COUNTERPART TYPE	Char	Type of Entering counterpart
PRICE	Decimal	Transaction Price
QUANTITY	Decimal	Total transaction quantity
SIDE	Integer	Transaction side
TX TYPE	text	Transaction Type
TRADE FLAG	String	Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014 as it has been on-shored in the UK
CUSTOM TEXT1	String	Free form text manually entered by the client – Custom Field
TRADING VENUE TRANSACTION ID	ISO 10383	Code assigned for a matched trade by the Euronext Trading Engine and which was disseminated to both Buyer and Seller
TRADING CAPACITY 1	Integer	EU and UK MiFID II field that indicates whether the transaction submitted results from trading as matched principal, on own account or as any other capacity
USER	Person/Firm	Member
BYPASS CONTROL FLAG	alphanum	Control indicator of the price and LEI. Indicates whether a trade should bypass the LEI controls or not.
DEFERRAL INDICATOR	Integer	Indicates the subscriber's deferred publication wish
OTC POST TRADE INDICATOR	String	Indicator as to the type of transaction in accordance with Articles 20(3)(a) and 21(5)(a) of Regulation (EU) 600/2014 as it has been on-shored in the UK

The window offers additional information and features:

- A "Free Search" field allows the possibility to search information from Free text fields:

- Transactions criteria – access to all transaction filters:

- Choice of the columns to display on the table:



- Additional features are available from the menu on the right of the report:

FUNCTION	DESCRIPTION
	Refresh button
	Display extended view of the report, i.e. all fields of the transaction (including client information)
	Export to Excel. The exported file will contain the list of all transactions with all columns.
	Cancel selected item
	Edit Selected Transaction
	Copy Selected Transaction
	Insert a new transaction
	Generate ESMA Report
	Export TX in Errors

7.3 TRANSACTIONS STATUS

Transactions can be submitted to Saturn from Monday to Friday, from 7:00 AM to 10:00 PM CET.

Please note that for OBOE Trade:

Euronext trading day from 6:30am to 5:15pm (Irish time). On half trading days (as specified in the Euronext Trading Calendar), the system will close at the earlier time of 1:15 pm (Irish time)**.**

As soon as a transaction is received by Saturn whatever the format (JSON, XML , CSV or FIX), it is processed in real-time by the Saturn Check Module. This module performs all the regulatory consistency checks as required by ESMA. As a result of this validation, a first status is sent back to the user. The transaction is displayed in the user Interface with its appropriate status.

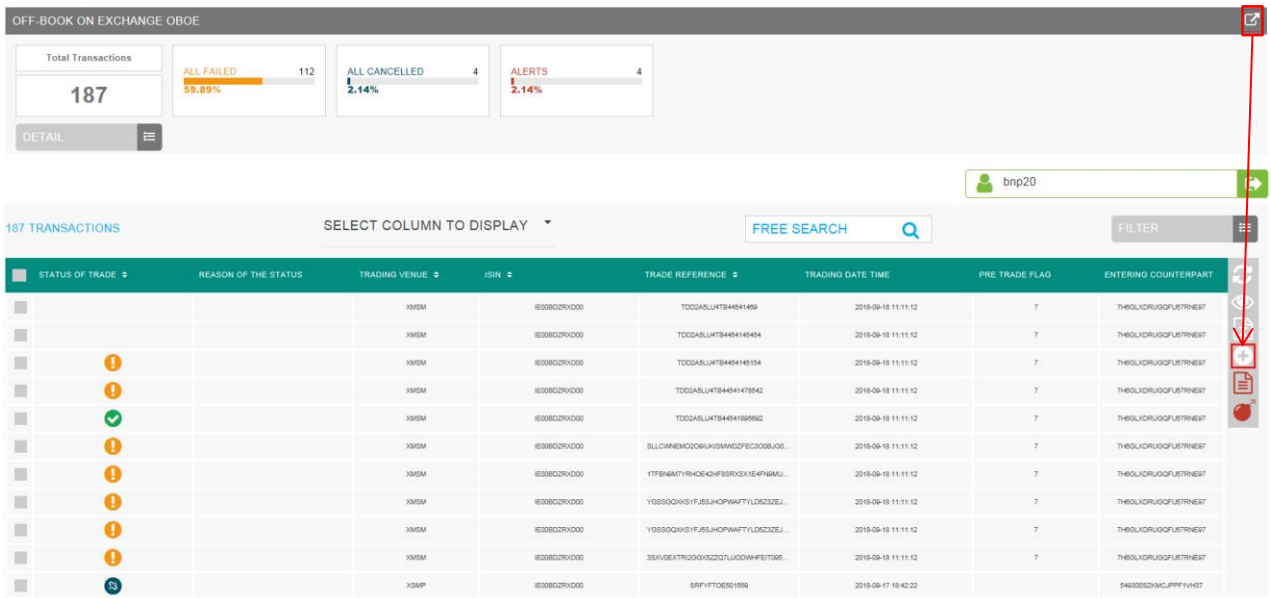
Status referring to this validation can be referred to "*Euronext Status*".

STATUS		DESCRIPTION
Euronext Status		
Checked & Ready		Compliant Transaction after Client validation - **Checked & Ready**
Failed		**Failed**: Transaction contains errors. Failed transactions can be corrected and re-submitted for Euronext validation prior to the cut-off time. By clicking on the line, users can get access to the list of errors.
Cancelled		**Cancelled**: transaction cancelled before being sent
Warning		**Warning**: If the following validation checks fail, the trade is accepted with a "warning" status for further processing and disseminated to the market once the other validations are passed.

7.4 INSERT A NEW OBOE TRANSACTION

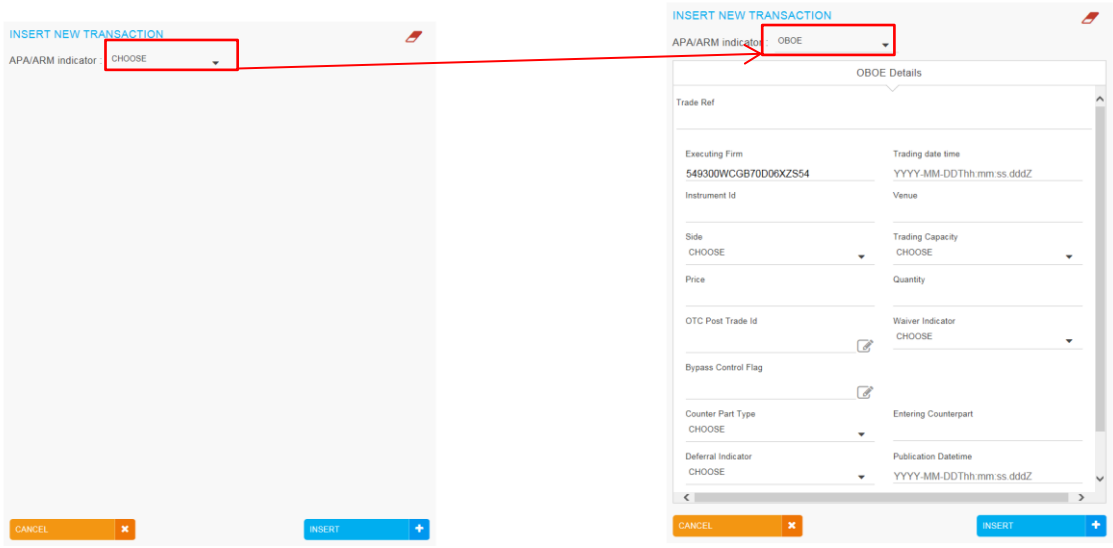
It is possible to submit a new transaction via the Saturn GUI by entering all its details manually. Users should nevertheless use this option as a back-up due to the number of data that must be entered. To manually submit a transaction, do the following:

By clicking on icon , go directly to new view and click on "Insert Transaction" icon from the contextual menu in the right part of screen



7.4.1 Transaction Type : OBOE

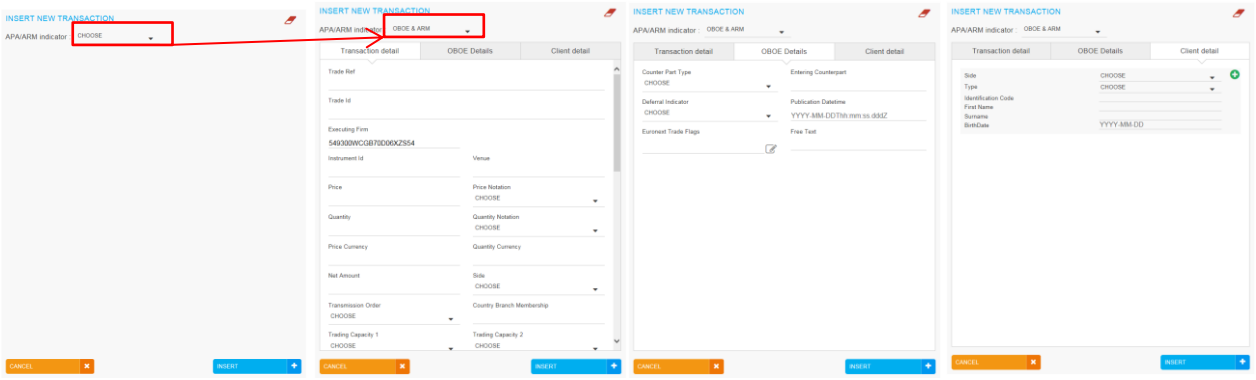
The new transaction overlay is displayed: Choose "OBOE" on APA/ARM Indicator



Populate all fields with expected data and click on the "**INSERT"** button. The new transaction line appears in the transactions status report from OBOE Trade.

7.4.2 Transaction Type : OBOE+ARM

The new transaction overlay is displayed: Choose "OBOE+ARM" on APA/ARM Indicator



Populate all fields for each panel (Transaction Detail, OBOE Details, Client Detail) with expected data and click on the "**INSERT"** button. The new transaction line appears in the transactions status report from OBOE Trade.

Cancel button is use to cancel and close the popup.

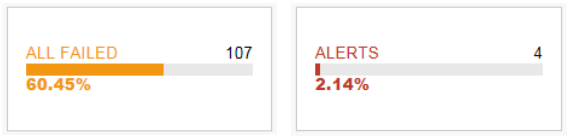
7.5 AMENDMENT AN OBOE TRADES

It is possible to manually amend a transaction from the Saturn User Interface especially if it is in "Failed" , "Check & Ready" or "Warning" status for OBOE and OBOE+ARM Transactions.

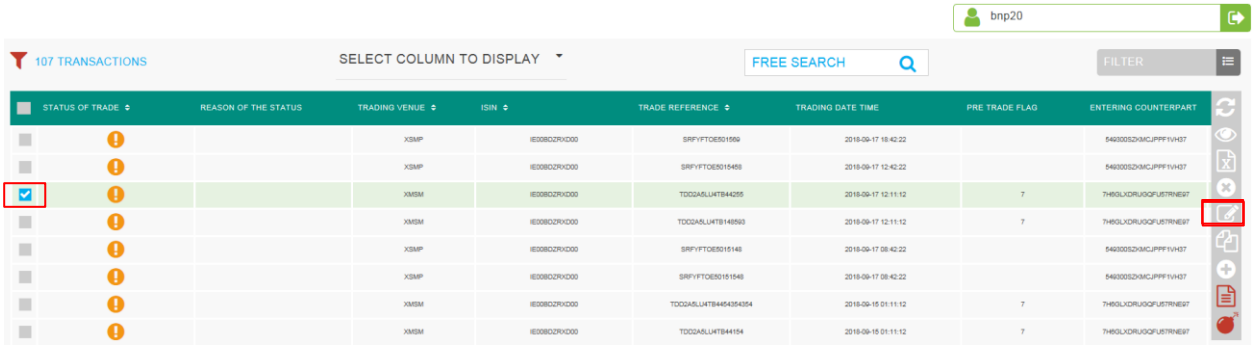
7.5.1 Amendment of OBOE Transaction

To amend a transaction, do the following :

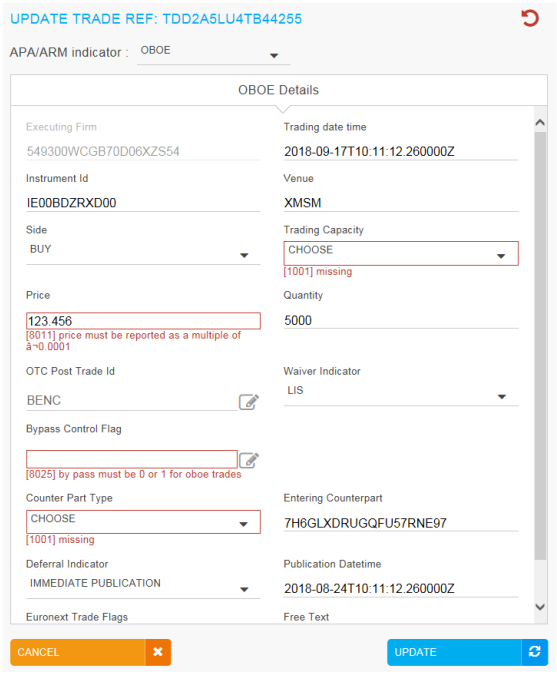
For a “Failed” , “Warning” or “Check & Ready” , it is recommended to point directly to the list of “**ALL FAILED**” or “**ALERTS**” transactions by clicking on the dedicated button from the dashboard page :

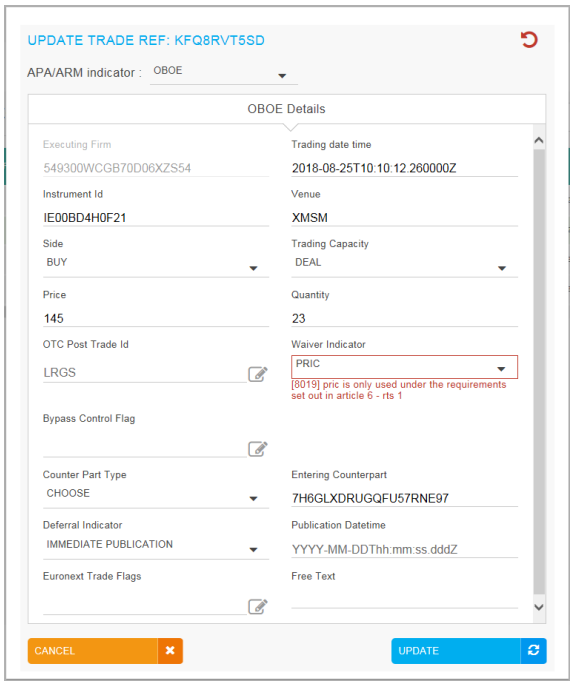


Choose the transaction to amend by checking the checkbox on the left of the screen or by clicking in the transaction’s line :

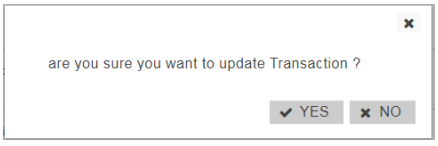


Click the “edit selected item icon on contextual menu on the right of the screen. The following window appears and erroneous fields are highlighted in red.





After correcting the erroneous fields, click on the “**UPDATE”** button and confirmation message appears.



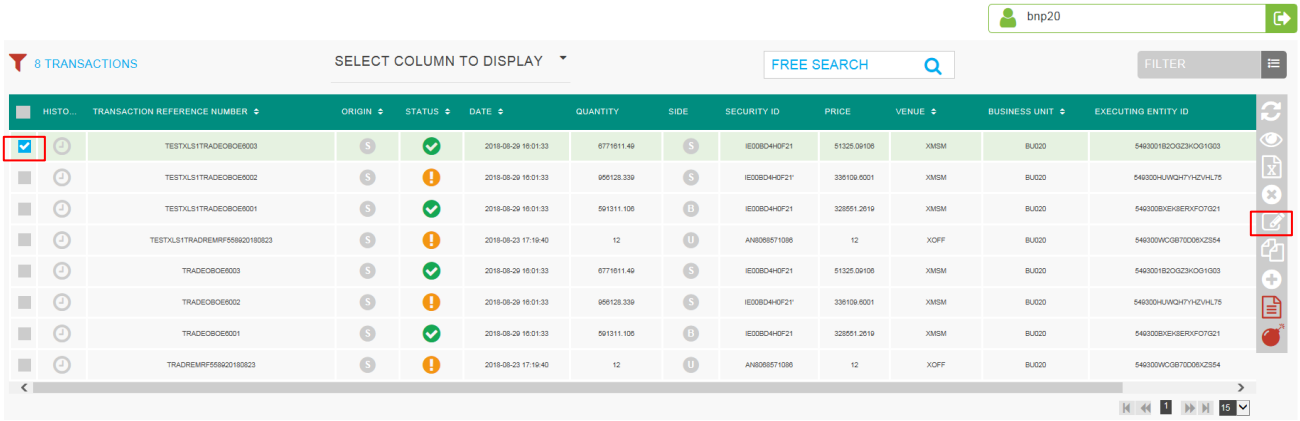
Click “**YES”** to confirm the operation and the transaction will be updated, or “**NO”** to cancel.

7.5.2 Amendment of OBOE + ARM Transaction

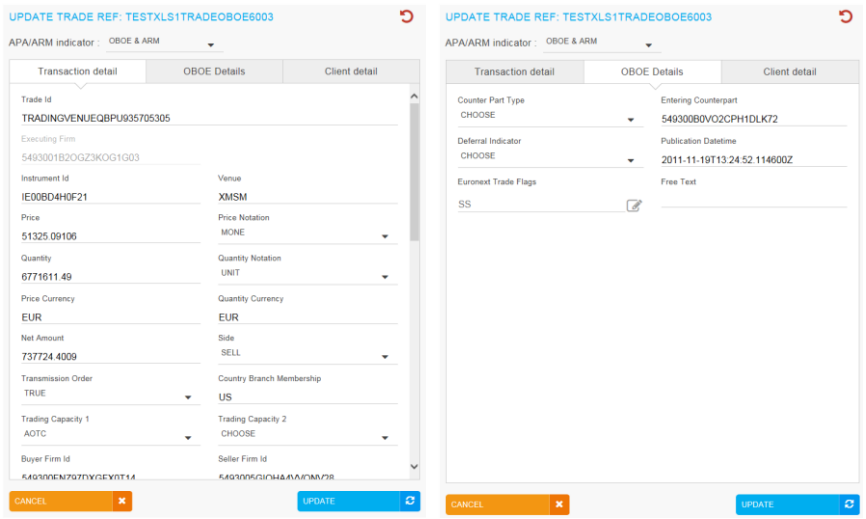
To amend a transaction, do the following :

For a “Failed” , “Warning” or “Check & Ready” , it is recommended to click on the icon on the section “APA & ARM Reporting” from the dashboard page to list all transactions.

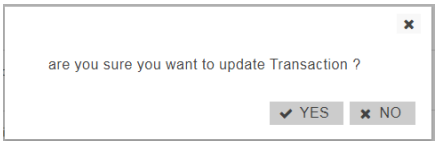
Choose the transaction to amend by checking the checkbox on the left of the screen or by clicking in the transaction’s line :



Click the “edit selected item icon on contextual menu on the right of the screen. The following window appears and erroneous fields are highlighted in red.



After correcting the erroneous fields, click on the “**UPDATE”** button and confirmation message appears.

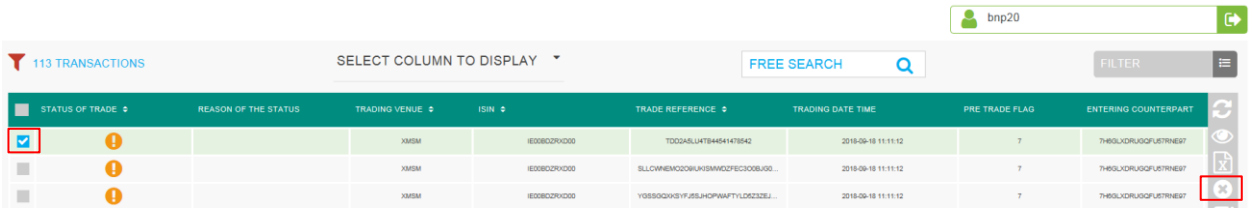


Click “**YES”** to confirm the operation and the transaction will be updated, or “**NO”** to cancel.

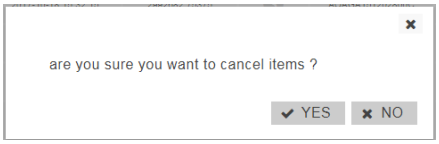
7.6 CANCELLATION OF OBOE OR OBOE+ARM TRADES

Users with the appropriate rights can cancel transactions. Transactions that can be cancelled are transactions with status : Check & Ready, Failed or Warning trades.

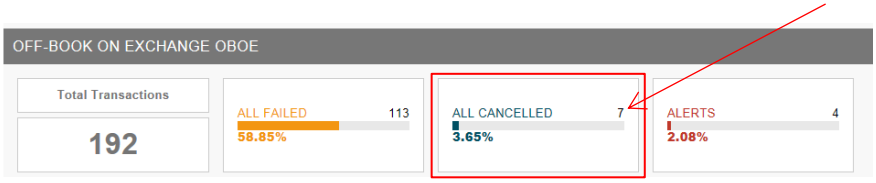
To process a cancellation, from the Transaction details screen, select the transaction line to be cancel by checking the checkbox on the left of the screen.



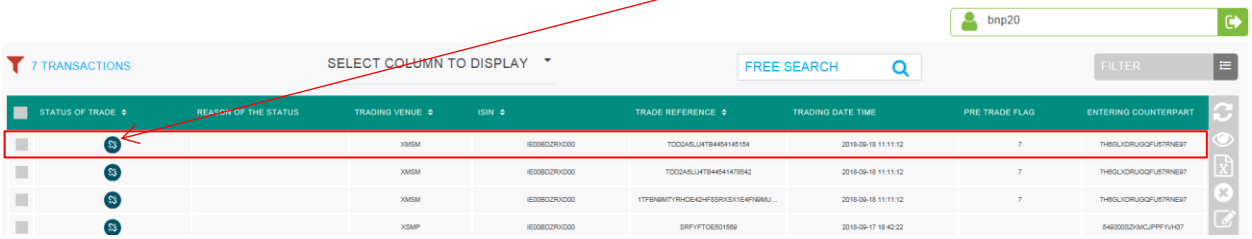
Click on the cancel icon from the contextual menu in the right part of screen. A confirmation message will appear :



Once transaction cancelled. The total number of cancellation transactions increases on Dashboard.



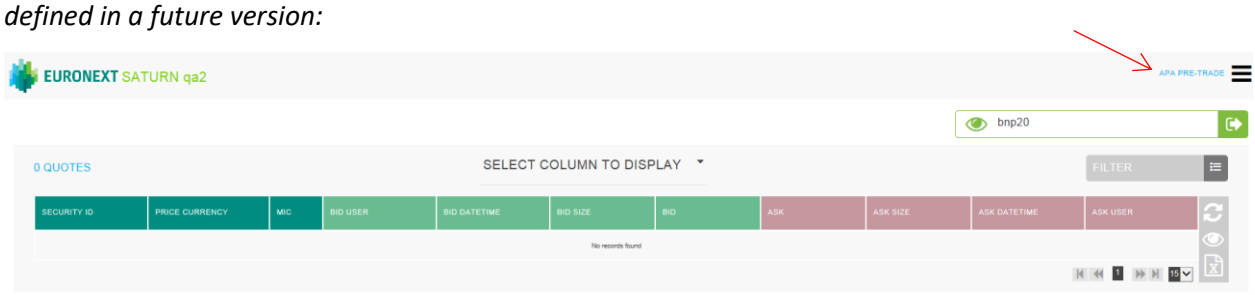
The status of trade cancelled changed from or or to



8. APPROVED PUBLICATION ARRANGEMENT PRE-TRADES – QUOTES

8.1 QUOTE REPORT CONSULTATION

The Saturn application provides the details of private quotes that have been submitted by a Systematic Internaliser (SIs). Private quotes are displayed for private users. The definition of private users *will be defined in a future version:*



COLUMN	SOURCE	DESCRIPTION
BID USER	Saturn field	Name of user that submitted the BID
BID DATE TIME	Saturn field	Bid Time
BID SIZE	Saturn field	Bid Number of units of the financial instrument. The nominal or monetary value of the financial instrument.
BID	Saturn field	Bid Price
ASK	Saturn field	Ask Price
ASK SIZE	Saturn field	Ask Number of units of the financial instrument. The nominal or monetary value of the financial instrument.
ASK DATE TIME	Saturn field	Ask Time
ASK USER	Saturn field	Name of user that submitted the ASK

8.2 APA PRE TRADE CRITERIA

On the Status report page, define declarations and trades to view by typing or selecting values for these search criteria:

- ASK Quantity From – to
- ASK Price From – to
- SECURITY ID
- MIC
- BID Quantity From – to
- BID Price From – to
- BID USER
- ASK USER

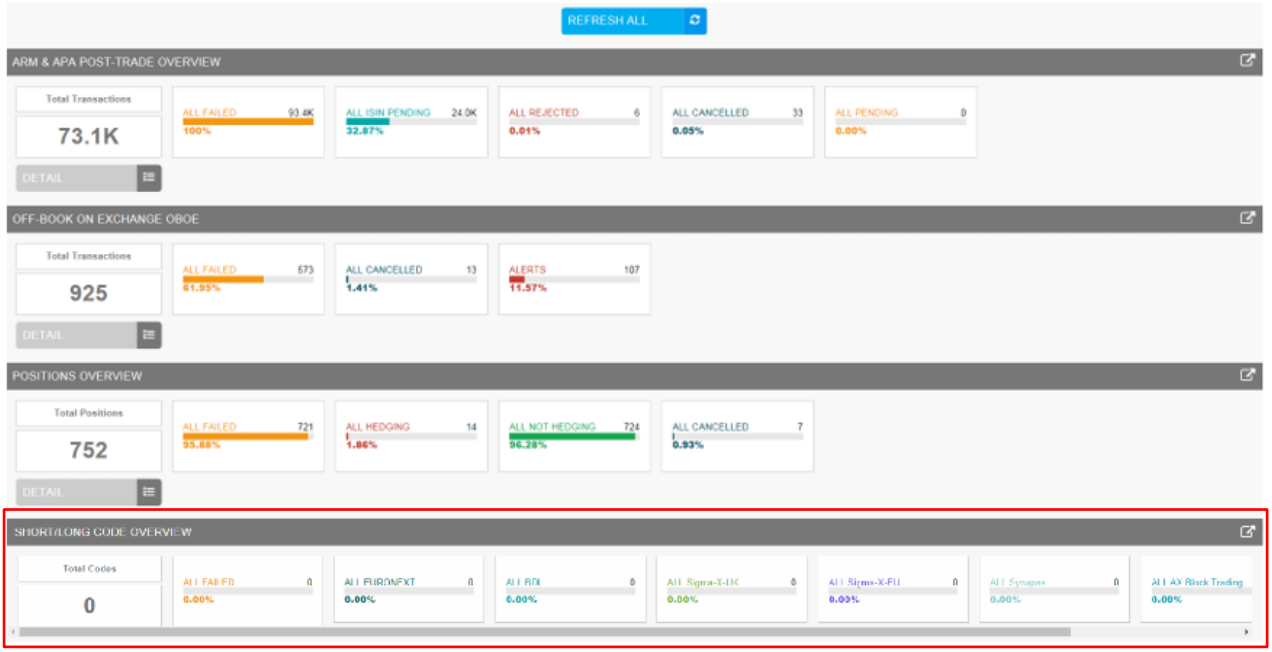
Click on the "**RUN"** button to apply selected filters.

9. SHORT-LONG CODES MANAGEMENT SERVICES

9.1 DASHBOARD

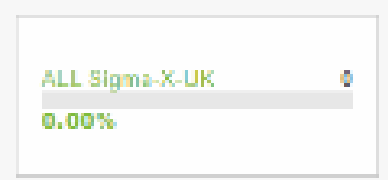
After connecting to Saturn application, the Dashboard page appears. This page gives a global view of all services to which the user is entitled.

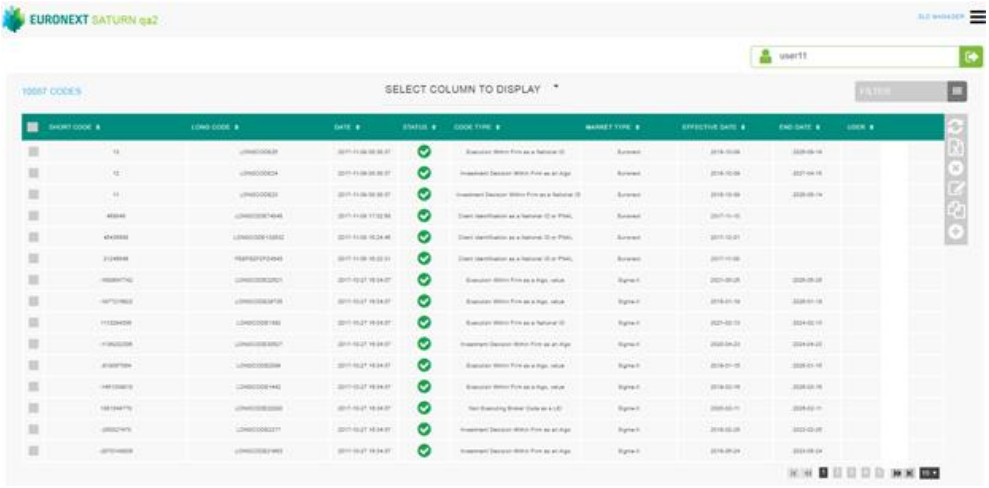
The dashboard displays information about the total number of the SLC uploaded by a user, number of all failed SLC and the number of SLC by market type (Euronext, Luxembourg, Sigma-X UK, Sigma-X EU, Synapse, AX).



The blocks “ALL FAILED”, “ALL EURONEXT”, “ALL BDL”, “ALL Sigma-X UK”, “ALL Sigma-X EU”, “ALL Synapse” and “ALL AX Block Trading” are clickable and redirect to a pre filtered list of SLC.

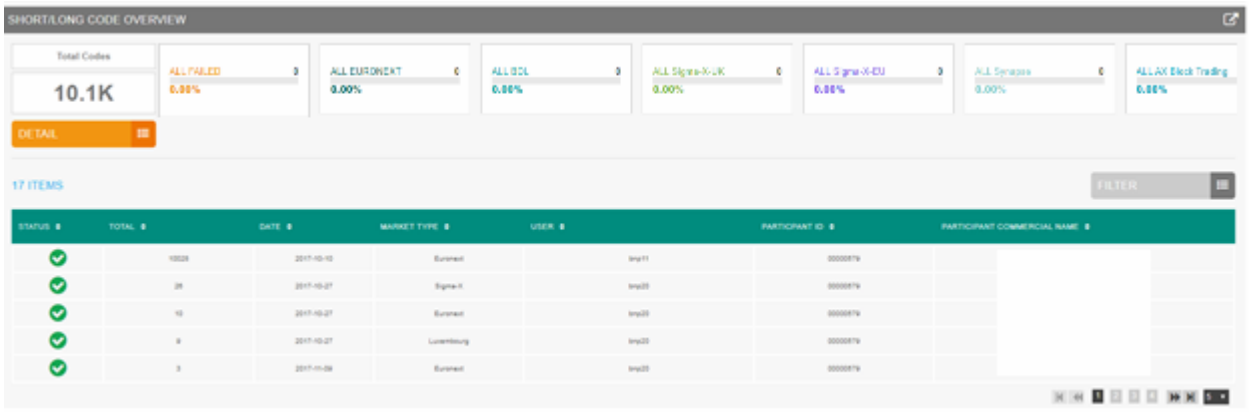
If, for example, the block “ALL Sigma-X UK” is selected, a list of all SLC with “ALL Sigma-X UK” as market type is shown.



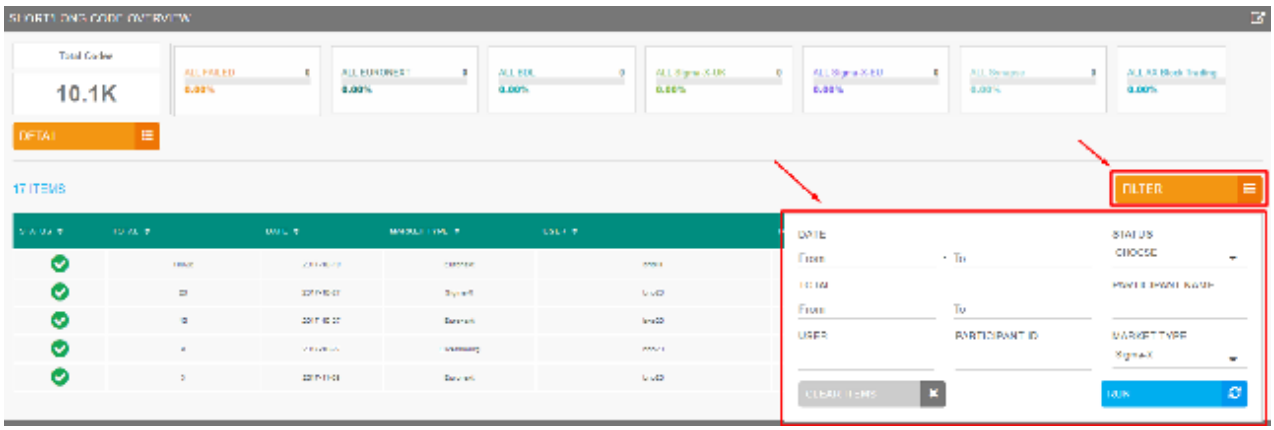


On the dashboard page, the **"DETAIL"** Button:

will show the total amount of SLC by Status, date, user and market type.



You can filter this list by clicking on the button **"FILTER"**:



A pop-up will appear to filter the list by:

- Date
- Total
- User
- Participant ID

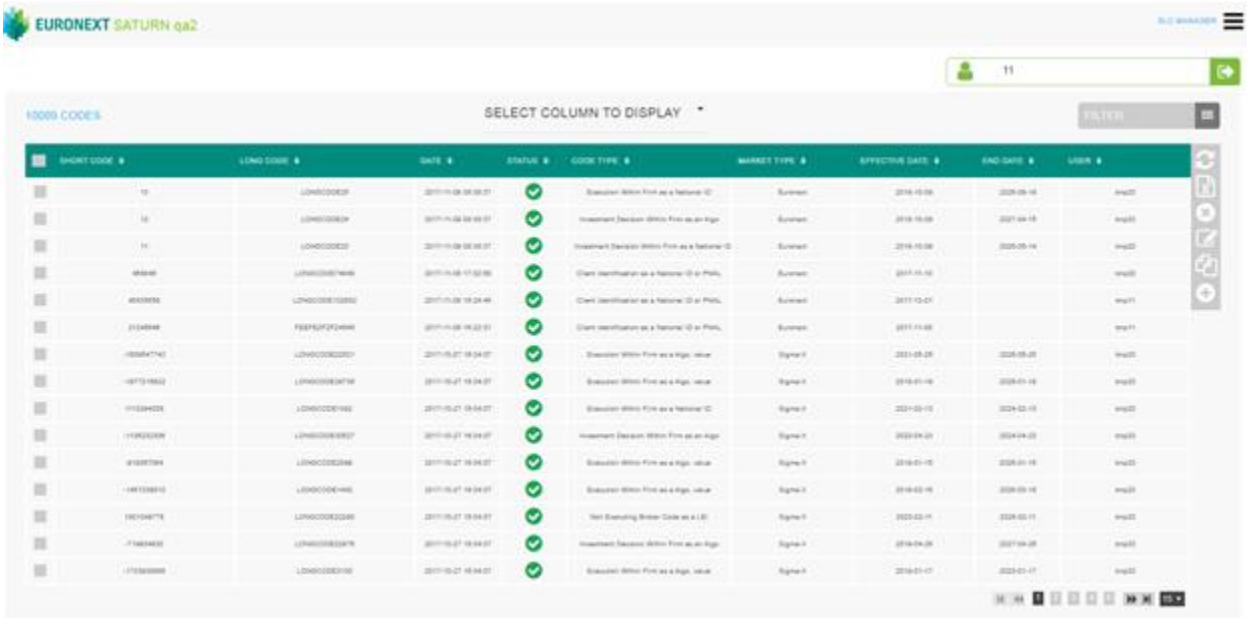
- Status
- Market Name
- Participant Name

Click the **"RUN"** button to submit the filter or the **"CLEAR ITEMS"** button to reset the filter.

After clicking the **"RUN"** button, the filtered list will appear:

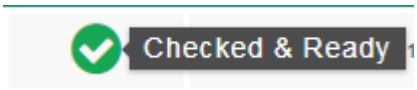
9.2 SLC CONSULTATION

The Saturn application provides the details of all SLC that have been submitted with their respective status:



The following default information is provided:

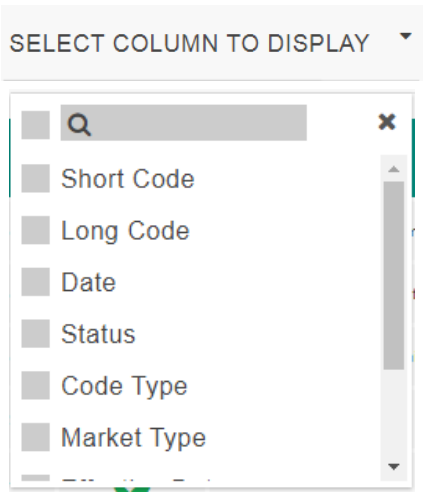
COLUMN	ICON /FORMAT	SOURCE	DESCRIPTION
SELECTION		Saturn field	User can select one or multiple SLC: - One line for manual modification - One or multiple lines for single or multiple cancellations
SHORT CODE	AlphNum	Saturn field	Short code that is used by the Participant in order entry
LONG CODE	AlphNum	Saturn field	Long code that will be populated for the purposes of EU and UK MIFID II Order Record Keeping (RTS 24).
DATE	YYYY-MM-DD HH:MM:SS	Saturn field	Date/Time of last update of the SLC
STATUS		Saturn field	Indicates the current status of the SLC A status description is available on roll-over

COLUMN	ICON /FORMAT	SOURCE	DESCRIPTION
			
MARKET TYPE	Multi-choice	Saturn field	The market data
EFFECTIVE DATE	YYYY-MM-DD HH:MM:SS	Saturn field	Date as of which the short and long code mapping is effective.
END DATE	YYYY-MM-DD HH:MM:SS	Saturn field	When filled, indicates when the registration for the short and long code mapping is no longer effective End date must be greater than the effective date.
USER		Saturn field	User that inserted the SLC
FIRST NAME	AlphNum	Saturn field	Full first name of the natural person.
SURNAME	AlphNum	Saturn field	Full Surname of the natural person.
DATE OF BIRTH	YYYY-MM-DD	Saturn field	Birth Date of the client natural person.
LONG CODE 2	AlphNum	Saturn field	Long code that will be populated for the purposes of EU and UK MIFID II Order Record Keeping (RTS 24). (for joint account)
FIRST NAME 2	AlphNum	Saturn field	Full first name of the natural person. (for joint account)
SURNAME 2	AlphNum	Saturn field	Full Surname of the natural person. (for joint account)
DATE OF BIRTH 2	YYYY-MM-DD	Saturn field	Birth Date of the client natural person. (for joint account)

The window offers additional information and features:

- SLC criteria – access to all SLC filters:

- Choice of the columns to display in the table:



- Additional features are available from the menu on the right of the report:

FUNCTION	DESCRIPTION
	Refresh button
	Export to Excel. The exported file will contain the list of all SLC with all columns.
	Cancel selected SLC
	Edit selected SLC
	Insert a new SLC via Copy
	Insert a new SLC

9.3 SLC POSSIBLE STATUSES

SLC can be submitted to Saturn from Monday to Friday, from 7:00 AM to 10:00 PM CET.

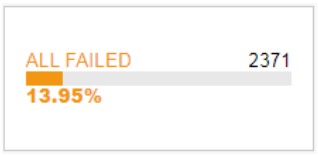
As soon as an SLC is received by Saturn whatever the format (JSON, XML or CSV), it is processed in real-time by the Saturn Check Module. As a result of this validation, a status is sent back to the user. The SLC is displayed in the User Interface with its appropriate status.

STATUS		DESCRIPTION
Euronext Statuses		
Checked & Ready		Compliant SLC
Failed		**Failed**: SLC contains errors. Failed SLC can be corrected and re-submitted for Euronext validation. By clicking on the line, users can get access to the list of errors.

9.4 AMENDING A FAILED SLC

It is possible to manually amend an SLC from the Saturn User Interface especially if it is in 'Failed'. To edit and amend an SLC, do the following:

- For a "Failed" transaction, it is recommended to point directly to the list of "**ALL FAILED**" SLC by clicking on the dedicated button from the dashboard page:



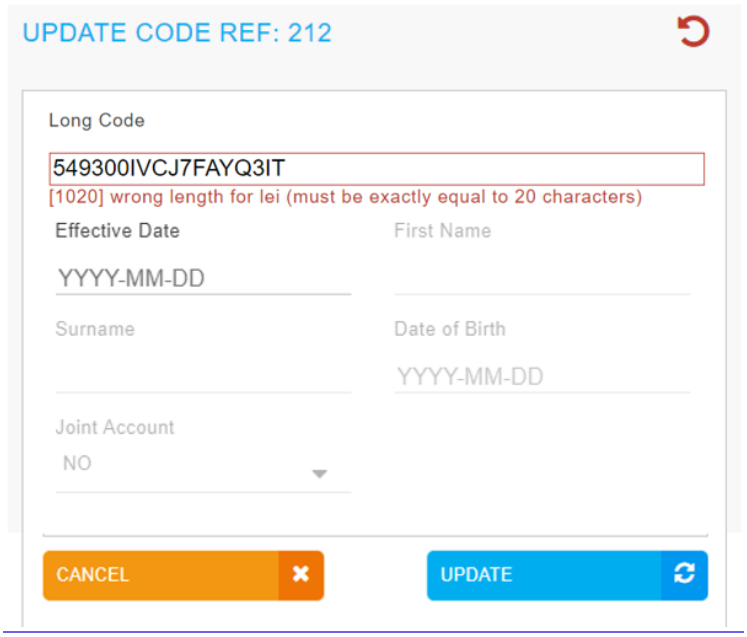
- Otherwise, from the detailed SLC report view based on user's criteria.

1- Select the SLC to amend. Please note that manual SLC amendment in the Saturn application can only be done for one SLC at once. Mass corrections can only be done via the Web Service:
In case multiple lines are selected, the amend button will disappear.

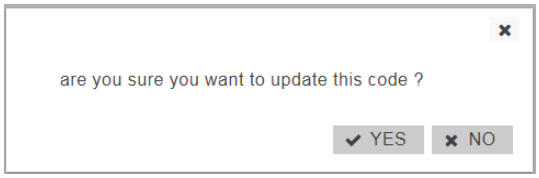
2- Choose the SLC to amend by checking the checkbox on the left of the screen or by clicking in the SLC's line.

Click the "edit selected item icon on contextual menu on the right of the screen.

The following window appears and erroneous fields are highlighted in red:



6. After correcting the erroneous fields, click on the "**UPDATE"** button. A confirmation message appears.
7. Click "**YES"** to confirm the operation or "**NO"** to cancel:



Modified data is inserted in the SLC line.

9.5 CANCELLING A SLC

Users with the appropriate rights can cancel SLC,1 to N SLC can be cancelled in the pane.

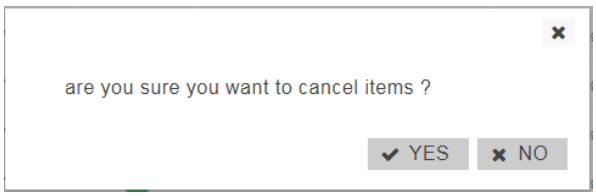
To cancel an SLC:

8. From the Transaction details screen, choose the lines to cancel.

   Choose the SLC to cancel by checking the checkbox on the left of the screen.

9. Click the “cancel” icon from the contextual menu in the right part of screen.

10. A confirmation message appears:



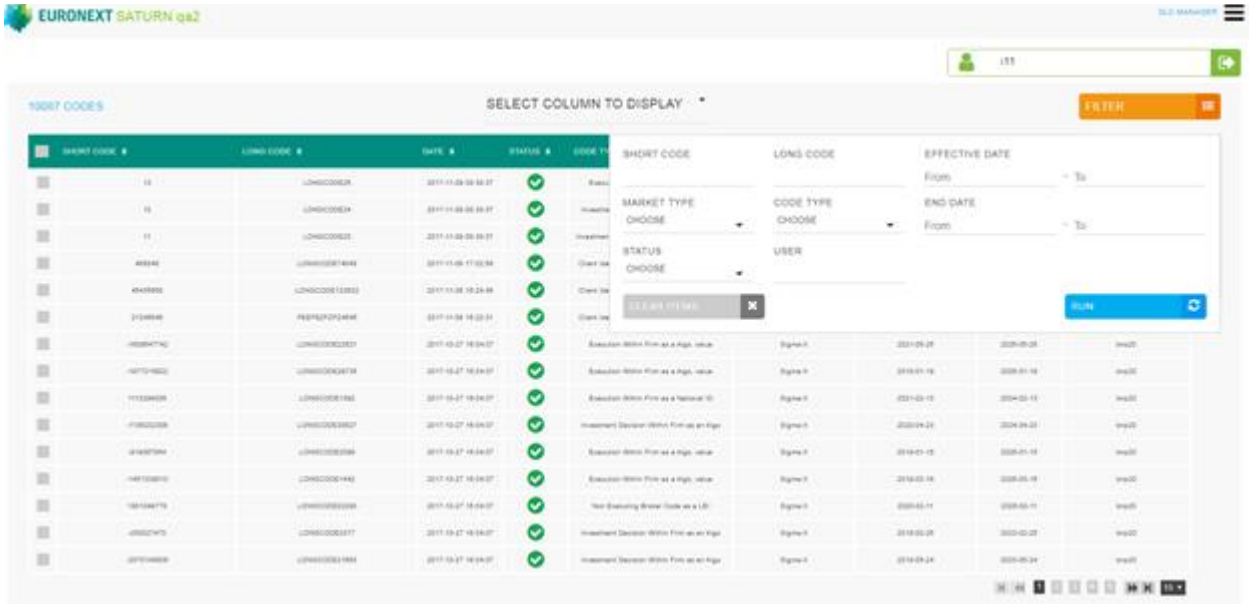
Click “**YES”** to confirm the cancellation of the selected SLC.

9.6 SLC CRITERIA

On the Status report page, define declarations and trades to view by typing or selecting values for these search criteria:

- SHORT CODE
- LONG CODE
- MARKET TYPE
- STATUS
- CODE TYPE
- USER
- EFFECTIVE DATE
- END DATE

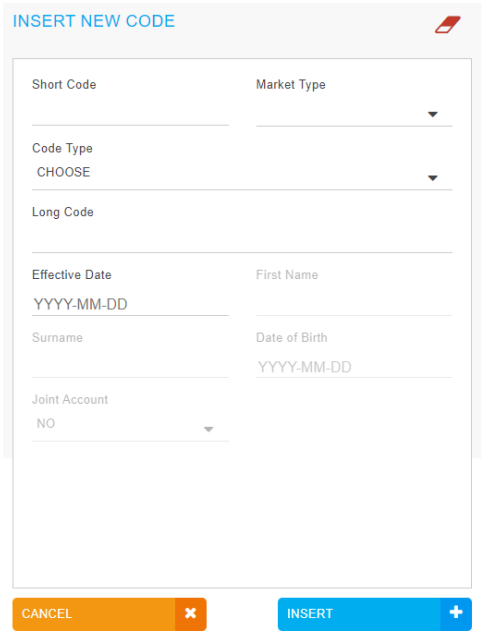
Click on the “**RUN”** button to apply selected filters:



9.7 INSERT A NEW SLC FROM THE SATURN WEB APPLICATION

It is possible to submit a new SLC via the Saturn GUI by entering all its details manually. Users should nevertheless use this option as a back-up due to the number of data that must be entered. To manually submit a SLC, do the following:

Click on “Insert Code” icon from the contextual menu in the right part of screen.
The new SLC overlay is displayed:

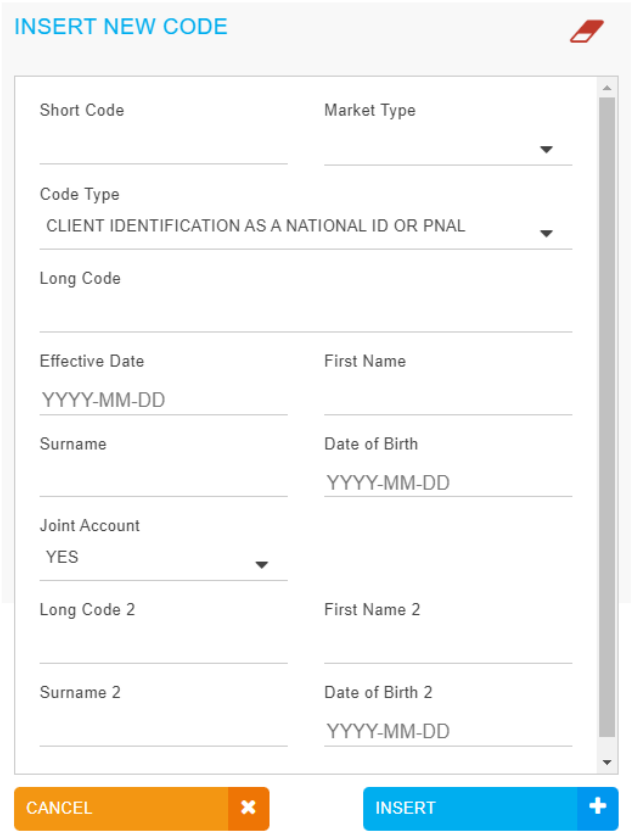


Populate all fields with expected data and click on the “**INSERT”** button. The new SLC line will appear in the SLC status report.

9.7.1 Client Natural ID SLC Mapping – non-MiFID Members only

1) In case of a SLC submission for a **Client Natural ID Long Code**, the following fields must be populated:

- **First Name**, **Surname** and **Date of birth**.



2) And if the **Client Natural ID Long Code** correspond to a joint account, the following additonal fields must be populated:

- **Long Code 2**, **First Name 2**, **Surname 2** and **Date of birth 2**.

Note

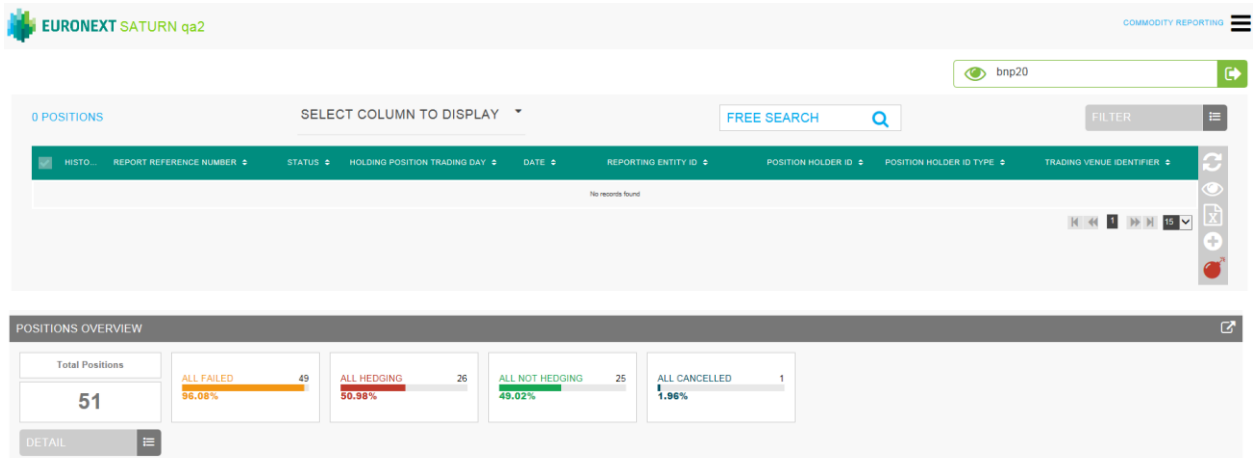
The fields First Name, Surname, Date of Birth, Long Code 2, First Name 2, Surname 2 and Date of Birth 2 are mandatory for non-MiFID Members only.

10. COMMODITY REPORTING SERVICES

10.1 DASHBOARD

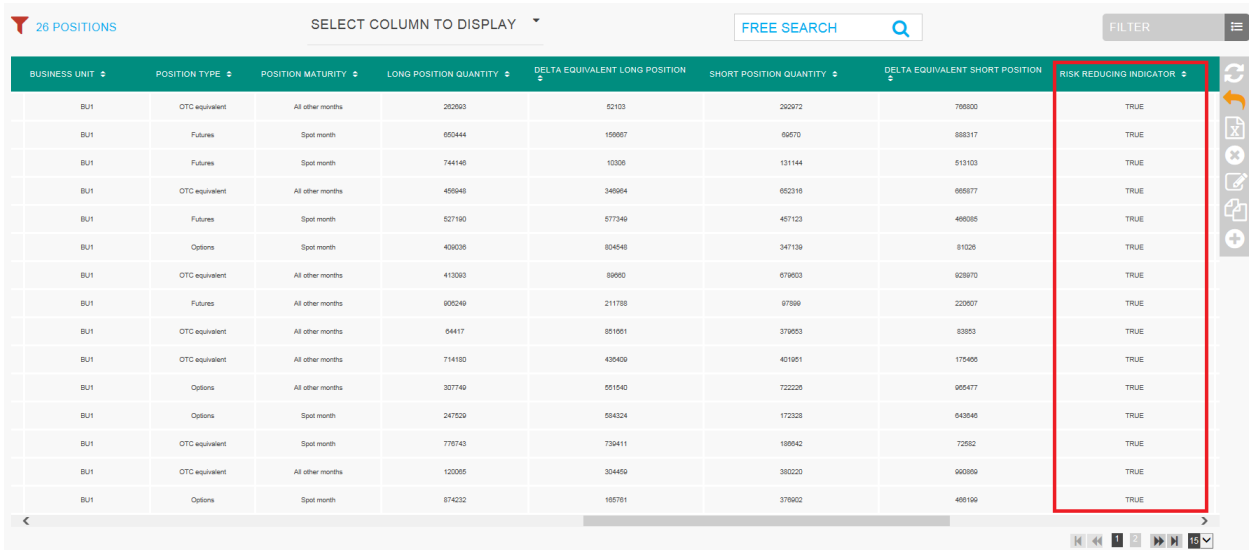
After connecting to the Saturn application, the Dashboard page appears. This page gives an overview of services to which the user is entitled.

The dashboard displays information about the total number of the positions uploaded by a user, the number of all failed positions, ALL hedging (Risk reducing indicator at True) ALL not hedging (Risk reducing indicator at False) and ALL Cancelled.



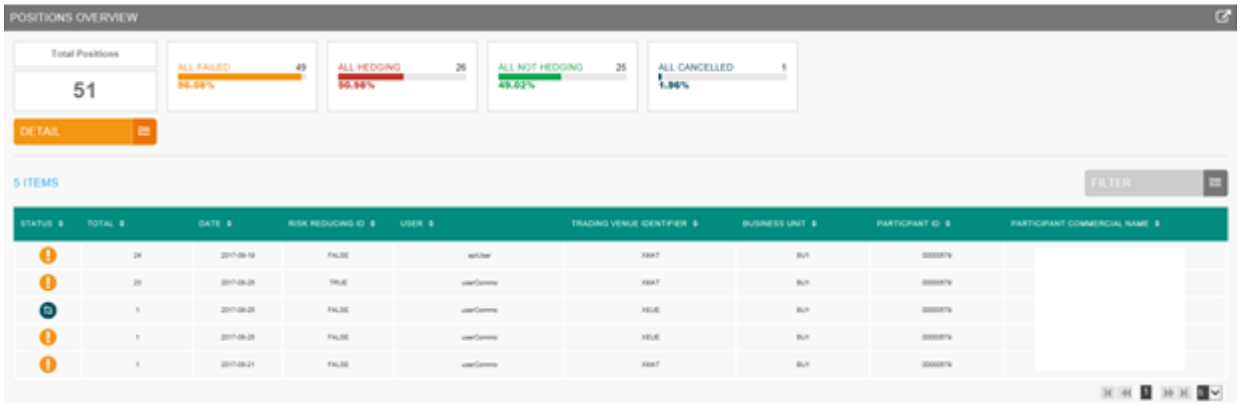
The blocks “ALL FAILED”, “ALL HEDGING”, “ALL NOT HEDGING”, “ALL CANCELLED”, are clickable and redirect to a pre filtered list of positions.

If for example the block “ALL HEDGING” is selected, a list of all positions with “ALL HEDGING” as market type is shown.

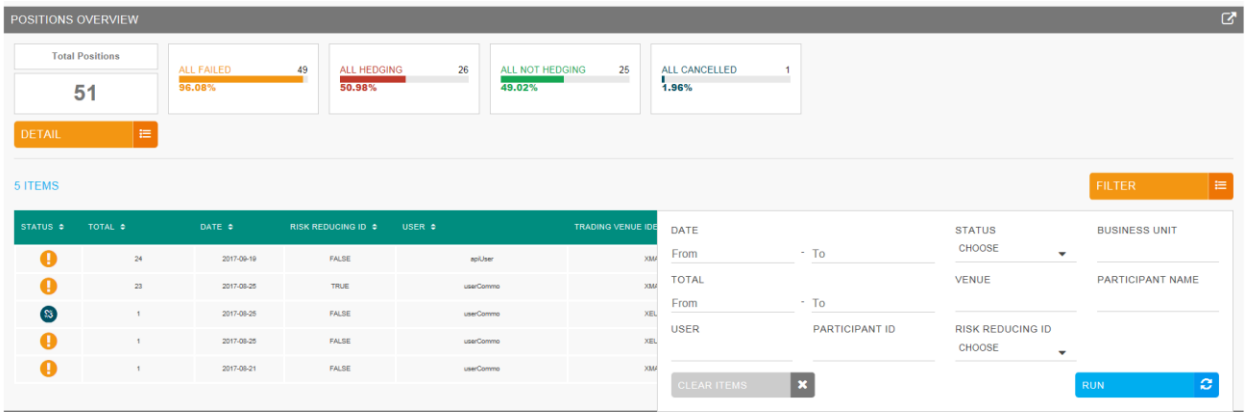


On the dashboard page, the **"DETAIL"** Button:

will show the total amount of positions by Status, Date, User and Market Type.



You can filter this list by clicking on the button **"FILTER"**:



A pop-up will appear to filter the list by:

- Date
- Total
- User
- Participant ID
- Status
- Venue
- Risk reducing ID
- Business Unit
- Participant Name

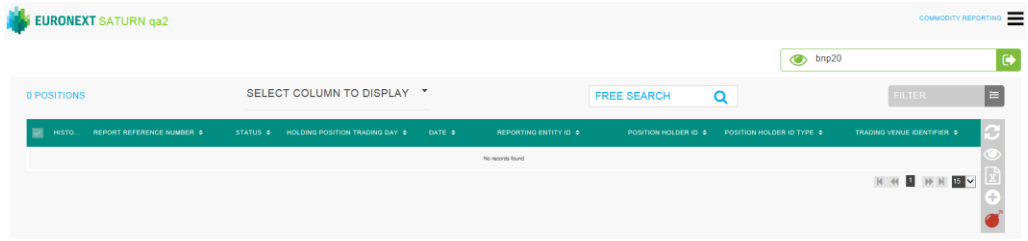
Click the **"RUN"** button to submit the filter or the **"CLEAR ITEMS"** button to reset the filter.

After clicking the **"RUN"** button, the filtered list will appear:

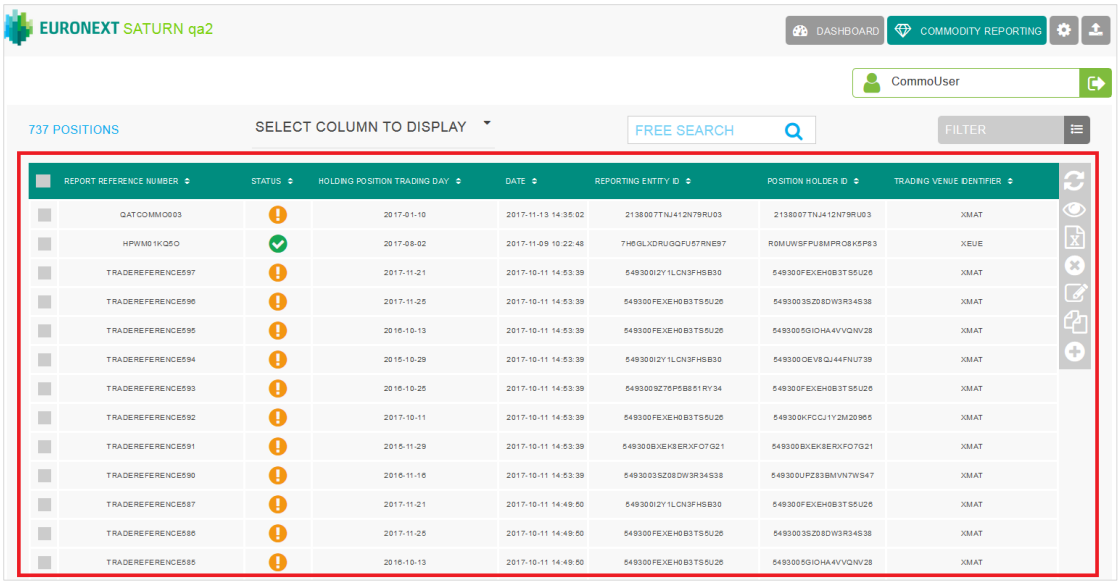
10.2 COMMODITY REPORT CONSULTATION

The Saturn application provides the details of all commodity positions that have been submitted with their respective status.

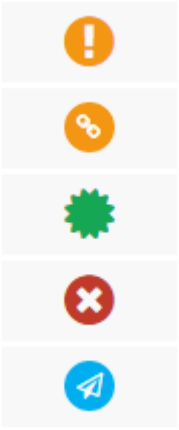
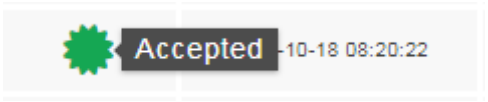
Click on COMMODITY REPORTING:



The list of commodity positions are displayed as follows:



COLUMN	ICON /FORMAT	SOURCE	DESCRIPTION
SELECTION		Saturn field	User can select one or multiple positions: - One line for manual modification - One or multiple lines for single or multiple cancellations
REPORT REFERENCE NUMBER	alphanum	Saturn field	Identification number that is unique to the executing firm for each position report.

COLUMN	ICON /FORMAT	SOURCE	DESCRIPTION
STATUS		Saturn field	Indicates the current status of the position report A status description is available on roll-over 
HOLDING POSITON DAY	Date		
DATE	Date	Saturn field	Submission date
REPORTING ENTITY ID	Alphanum	Saturn field	
POSITION HOLDER ID		Saturn field	
TRADING VENUE IDENTIFIER	MIC code	Saturn field	Identification of the venue applicable to the position

10.3 THE DIFFERENT POSITION STATUSES

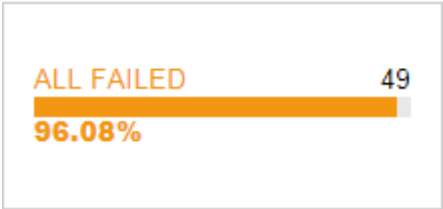
Possible status of Commodity Position Report:

STATUS		DESCRIPTION
Euronext Statuses		
Checked & Ready		**Checked & Ready**: Position report validated
Failed		**Failed**: Position report contains errors. Failed position reports can be corrected and re-submitted for Euronext validation prior to the cut-off time. By clicking on the line, users can get access to the list of errors.
Cancelled		**Cancelled**: Position report cancelled by user
Pending		Processing of position report is pending. This status code is used in case the position report cannot be validated due to missing reference data.

10.4 AMENDING A FAILED POSITION

It is possible to manually amend a position from the Saturn User Interface especially if it is in 'Failed'. To edit and amend a position, do the following:

- For a "Failed" position, it is recommended to point directly to the list of "**ALL FAILED**" position by clicking on the dedicated button from the dashboard page:



- Otherwise, from the detailed position report view based on user's criteria.

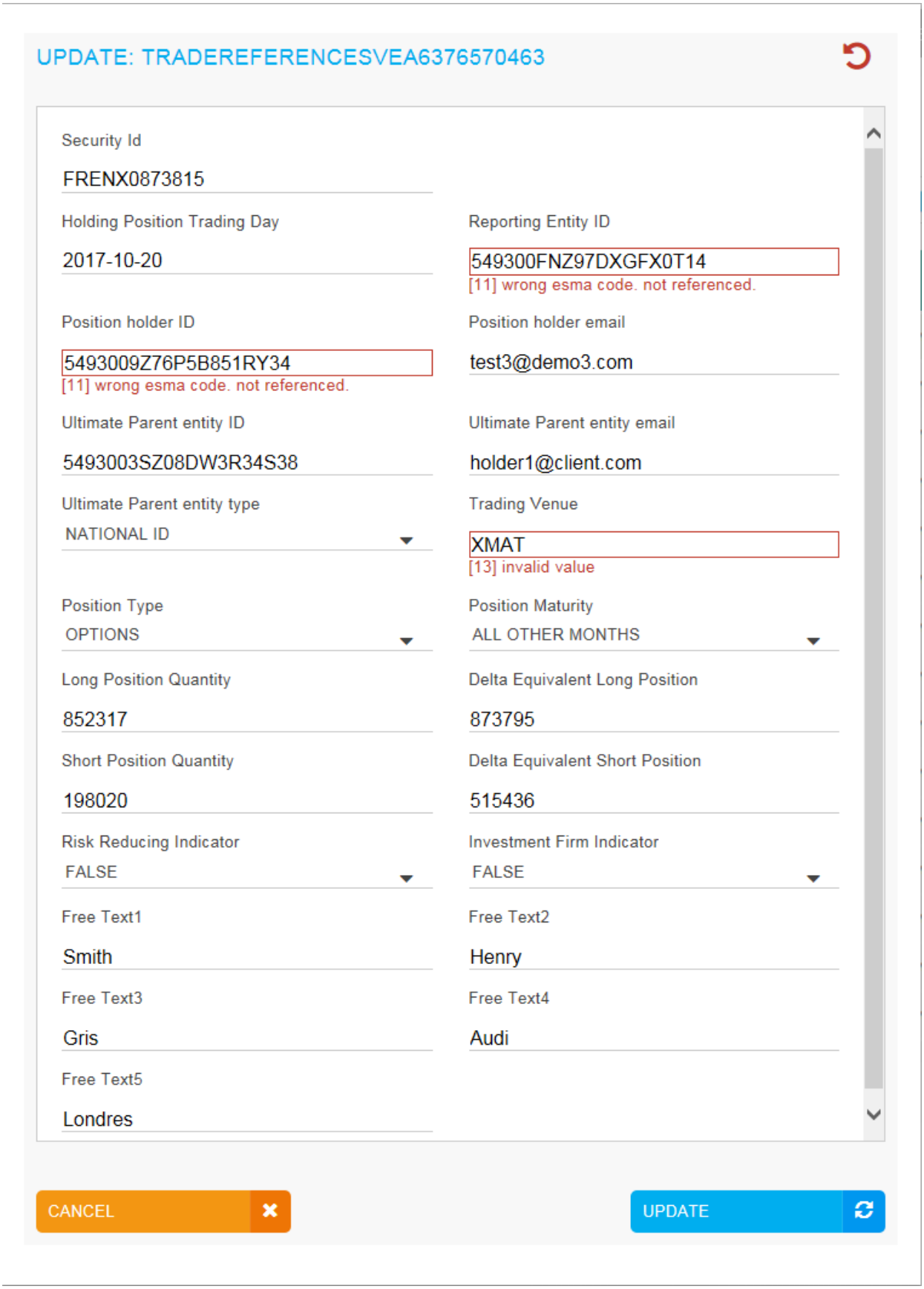
3- Select the position to amend. Please note that manual position amendment in the Saturn application can only be done for one position at a time. Mass corrections can only be done via the API Web Service:

In case multiple lines are selected, the amend button will disappear.

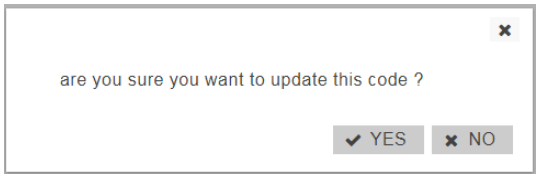
4- Choose the position to amend by checking the checkbox on the left of the screen or by clicking in the position's line.

Click the "edit selected item icon on contextual menu on the right of the screen.

The following window appears and erroneous fields are highlighted in red:



11. After correcting the erroneous fields, click on the "**UPDATE"** button. A confirmation message appears.
12. Click "**YES"** to confirm the operation or "**NO"** to cancel:



Modified data is inserted in the position line.

10.5 CANCELLING A POSITION

Users with the appropriate rights can cancel positions. 1 to N positions can be cancelled in the pane.

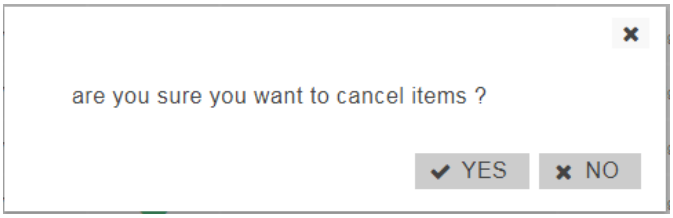
To cancel a positon:

13. From the Transaction details screen, choose the lines to cancel.

Choose the position to cancel by checking the checkbox on the left of the screen.

14. Click the “cancel” icon from the contextual menu in the right part of screen.

15. A confirmation message appears:



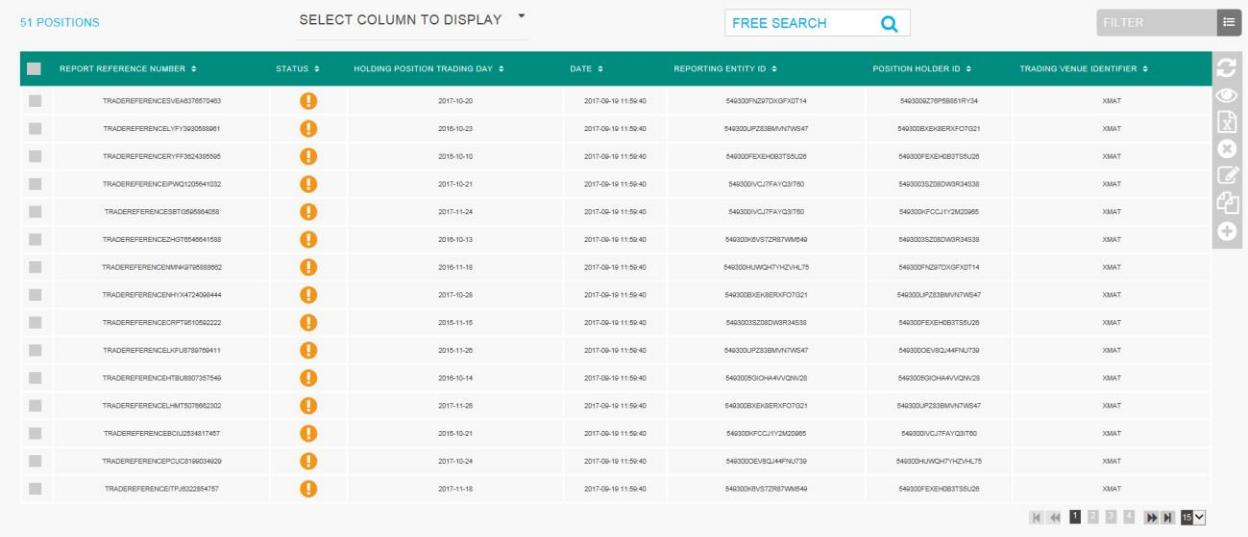
Click “**YES”** to confirm the cancellation of the selected position.

10.6 EDITING A POSITION

To view more details of declarations or trades, do the following:

1) Click on the following button in the menu:

The list of positions are displayed:



Two types of views are available:

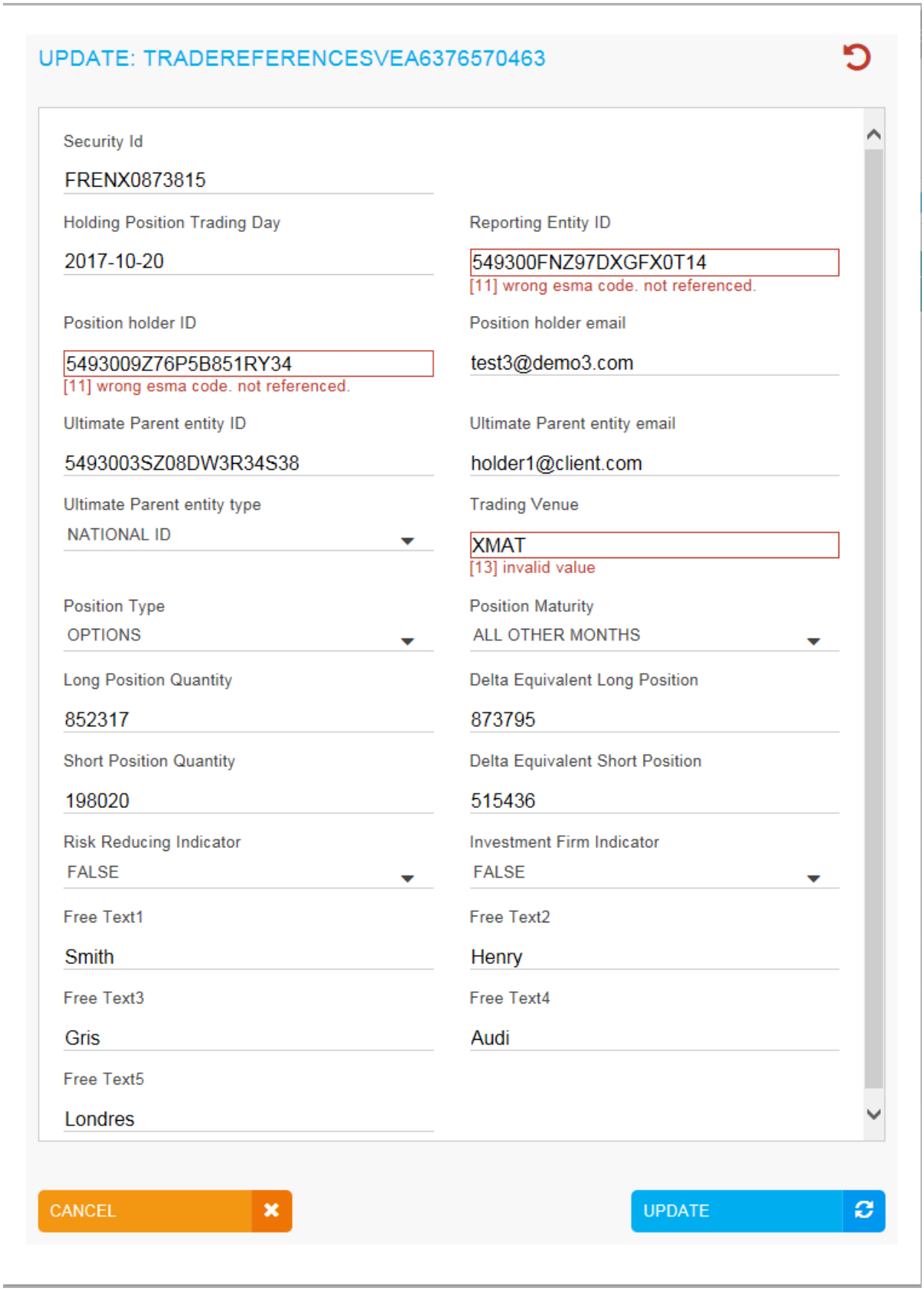
a) Restricted view: the most important data for the position report is displayed;
b) Extended view: all data for the position report is available.

The contextual menu offers users the option to switch from one view to another.

To edit a position:

1. Choose the position to edit by checking the checkbox on the left of the screen;
2. Click the “edit selected item “icon on contextual menu on the right of the screen.

The overlay with all fields is displayed.



4. Click the "**UPDATE"** button to confirm the operation or the "**CANCEL"** button to cancel the operation.

10.7 POSITION CRITERIA

On the Status report page, define positions to view by typing or selecting values for these search criteria:

- REPORT REFERENCE NUMBER
- REPORTING ENTITY ID
- SHORT POSITION QUANTITY DELTA
- ULTIMATE PARENT ENTITY ID
- CONTRACT CODE
- LONG POSITION QTY DELTA
- POSITION TYPE
- POSITION MATURITY
- SHORT POSITION QTY
- POSITION HOLDER
- TRADING VENUE
- LONG POSITION QTY
- RISK REDUCING
- STATUS
- USER

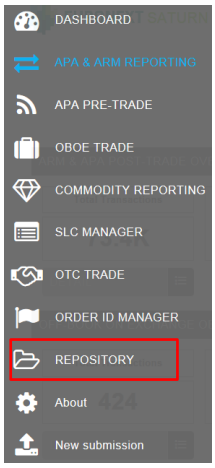
Click on the "**RUN"** button to apply selected filters:

10.8 LIST OF INSTRUMENTS ON THE COMMODITIES WITH THEIR ISIN CODE AND SPOT MONTH INDICATOR

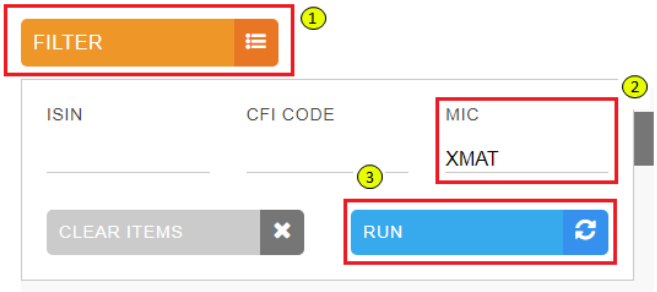
In relation to Euronext agricultural commodity contracts listed on MATIF, Euronext confirms that the spot month for the purposes of EU and UK MiFID II daily reporting is always the first maturity immediately available for trading.
Reporting of options on futures contracts follows the same logic as for their equivalent futures: options that have the spot month future as their underlying will also be classified as spot month options.
As a reminder, there are only expiries of a monthly nature on MATIF contracts and the issue of infra maturities as mentioned in the ESMA Q&As does not arise.

For manual export is now available through the Saturn User Interface :

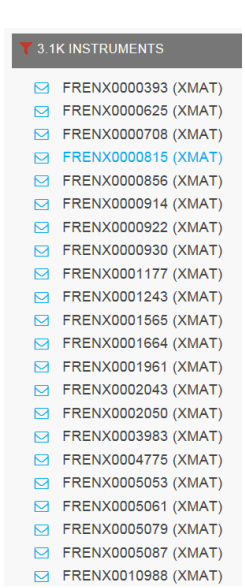
- Go to Repository in the Saturn main menu

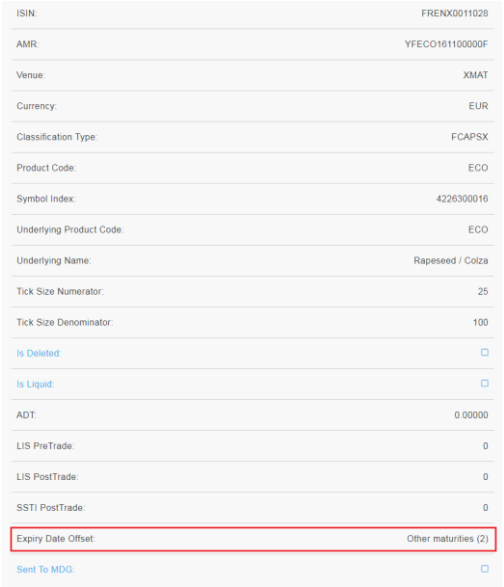


- Click on the Filter button (1) and type 'XMAT' (Paris Commodity Contracts) in the MIC field (2), then press RUN (3)

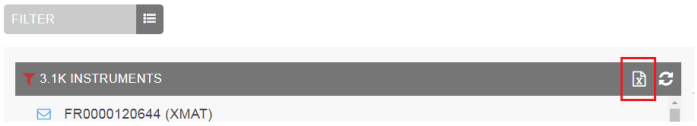


- The Spot Month indicator is visible in the **Expiry Date Offset** field (after you have manually selected an instrument)





- To export the **list of instruments** with **their Spot Month indicator** (a value of 0 means that the instrument belongs to the Spot Month) click on the **excel** button



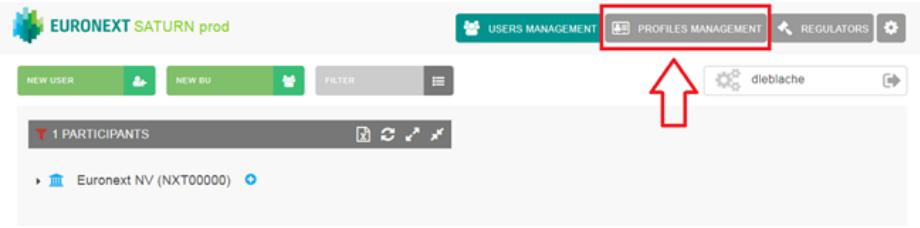
It is important that apply the filter on the MIC before doing the Excel export in order to limit the number of instruments to Commodity ones.

11. OTC TRADE FACILITY

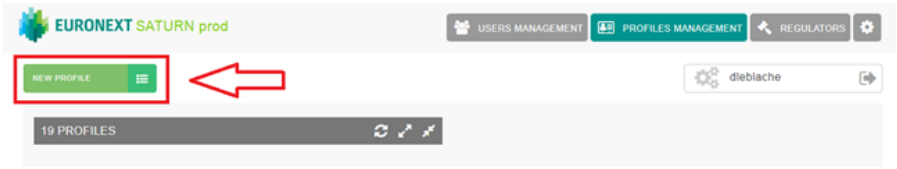
11.1 ADD A OTC TRADE FACILITY PROFILE

To access to the OTC Cleared facility in Saturn it is required to create a new profile in Saturn.

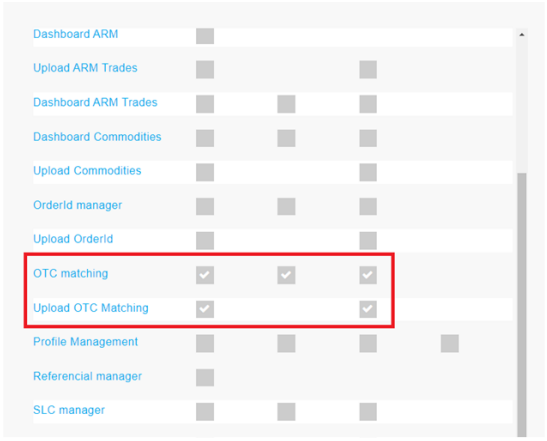
- The first step is to go to **Profiles Management** (from an administrator profile) at the top right



- Thereafter, click on **New Profile**



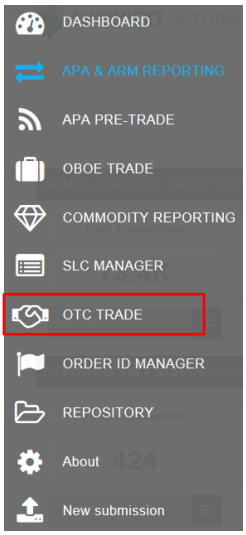
- And then **check the boxes** related to OTC Cleared Facility



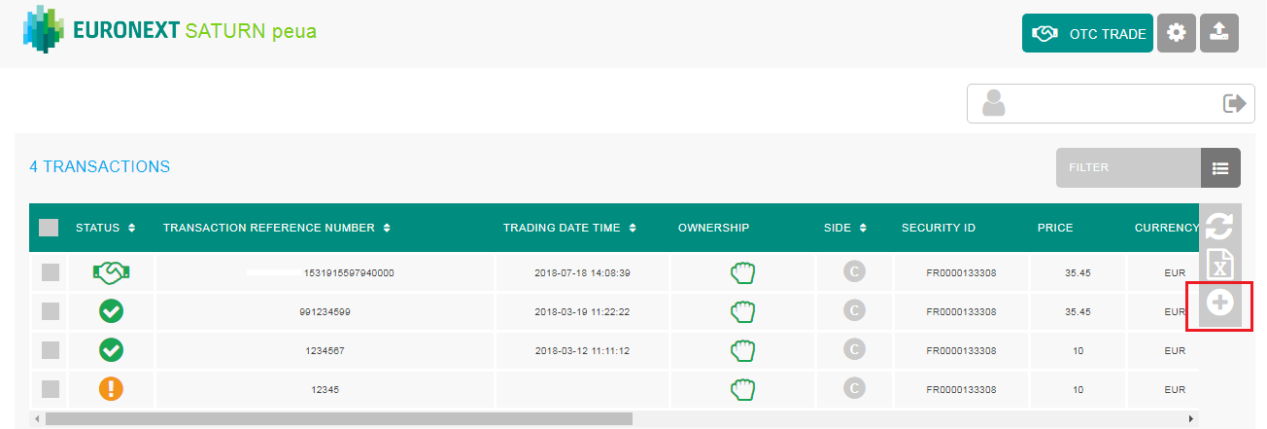
Users can now manually input OTC Cleared trades from the **OTC Trade** option in the Dashboard of the Saturn User Interface.

11.2 OTC CLEARED – EXAMPLE

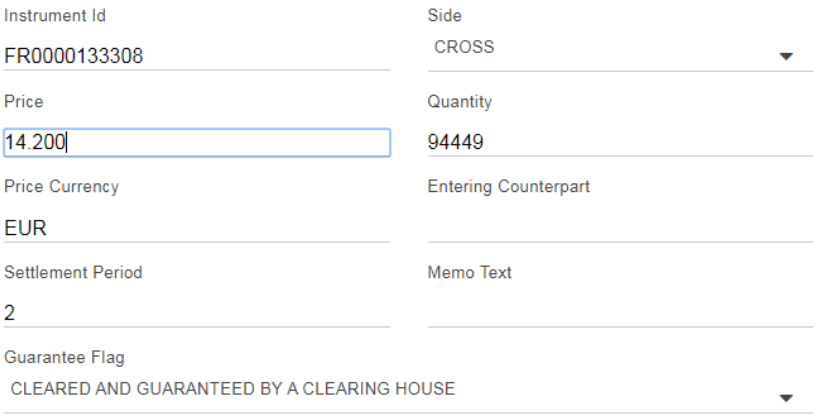
- Go to **OTC Trade** in the Saturn main menu

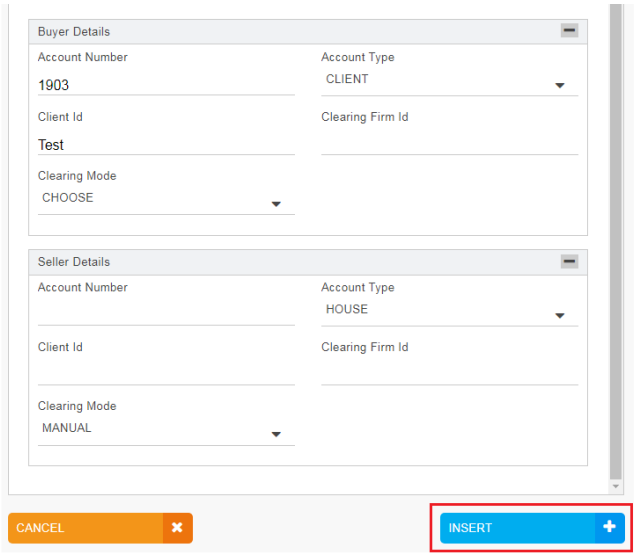


- Click on **Insert OTC Transaction**



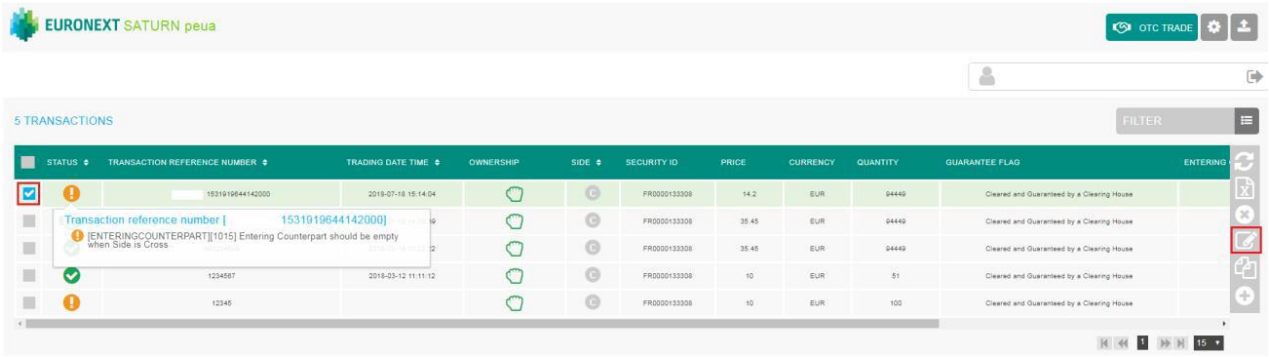
- Complete the fields



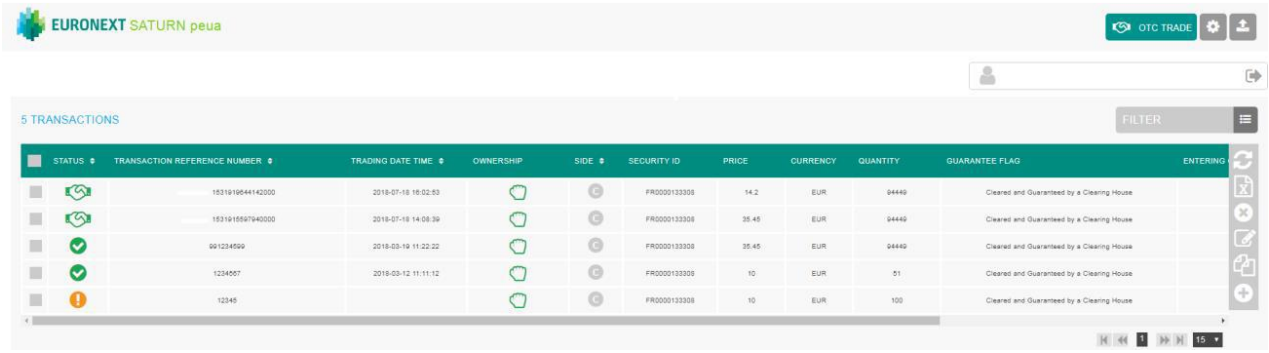


Once you have completed all the fields, click on **Insert**

- In the case of you have an error: **tick the box** and click on **Edit Selected Transaction**



And finally when you have the status **Matched**, your transaction as done.



Name	Description
Instrument ID	Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type
Price	Price of an instrument in a Saturn declaration
Price currency	Currency in which the price is expressed
Settlement Period	This field indicates the settlement delay in trading days, from 0 to 30 days
Guarantee Flag	This field indicates if the trade is guaranteed or not (for clearing purposes)
Side	Transaction side
Quantity	Total transaction quantity
Entering Counterpart	Code used to identify the entity executing the transaction
Memo Text	
Account Number	This field indicates the account type for which the transaction is entered.
Client ID	Client ID
Account Type	This field indicates the account type for which the transaction is entered
Clearing Firm ID	Clearing firm Identification.

REVIEW LOG, DOCUMENT HISTORY, SIGN-OFF

REVIEW LOG

DOCUMENT NAME	Saturn - User Guide - Euronext Cash and Derivatives Markets
VERSION	5.351.0

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	October 2017	Euronext	Initial version – Transaction Reporting & Administration
2.0	October 2017	Euronext	Version ready for publication to clients
2.0	November 2017	Euronext	Update on the Admin and ARM
2.1	December 2017	Euronext	Update links to connect in the EUA and Productions environments; update contact for RSA SecurID issues
2.2	August 2018	Euronext	Adding OTC Cleared and Commodities Spot Month Indicator
2.3	October 2018	Euronext	- Completed section 6. Approved Publication Arrangement (APA) - Added New Section 7. Off Book on Exchange (OBOE) for Members Profile
2.4	March 2019	Euronext	Adding Section 5.8 Trade recovery process
2.5	September 2020	Euronext	The following section was updated: - Section 9.1 Dashboard – a new Market Type block “Sigma-X EU” and respective SLCs list are available. The images were also updated
2.6	October 2021	Euronext	The following sections have been updated: - 3.2 Logging in (RSA and TOTP Two-Factor Authentication) - 4.1 Logging in - 3.5.4 Change User’s 2FA mode - In 1.1 MiFID II Euronext Reporting Services (Added a reference on UK DRSP regulatory framework governing.)
2.7	December 2021	Euronext	Added Section 2.3 Password Policy The following sections have been updated: - In 1.1 MiFID II Euronext Reporting Services : Added a reference on UK onshored regulation. - In 1.2 Trade Publication and Transaction Reporting Functionalities : Added a reference on UK onshored regulation.
2.8	December 2021	Euronext	The following sections have been updated: - In Preface : Added a reference on UK onshored regulation. - In 1.1 EU and UK MiFID II Euronext Reporting Services : Section has been renamed and added a reference on UK onshored regulation. - In 1.2 Trade Publication and Transaction Reporting Functionalities : Added a reference on UK onshored regulation. - In 5.1 Transaction Report consultation : Added a reference on UK onshored regulation.

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
			- In 7.2 Transaction Report consultation : Added a reference on UK onshored regulation. - In 9.2 SLC consultation : Added a reference on UK onshored regulation. - In 10.8 : Added a reference on UK onshored regulation.
2.9	March 2022	Euronext	The following sections have been updated: - Section 2.3 Password Policy : Updated password historization policy. Addition of section 3.8 E-mails notification: clients may provide e-mails for Euronext communications.
5.16.0	Jun 2022	Euronext	The following sections have been updated: - Section 2.2 Configuration: URL are updated - Section 6.3 Amending A failed or Rejected Transaction
5.18.0	September 2022	IT Market Services – WMA	The following sections have been updated: - Section Editing a Transaction: Trade ID field is greyed out as it is automatically filled with the Trade Unique Identifier (TUI) by the System for APA Transactions
5.28.0	31 Jul 2023	IT Market Services – MME	▪ Section 9 Short-long codes management services: Updated with new print screens since functionality improvement. ▪ Added Section 9.7.1 Client Natural ID SLC Mapping – non-MiFID Members only: New required fields for **non-MIFID members only**. ▪ Removed Section **Order ID Management Service**: Depreciated service.
5.351.0	28 Oct 2024	IT Market Services – MME	▪ Added Section 5.9 Non-Optiq historical transactions reporting (Upload File only) : new functionality offered by the application, which allows non Optiq historical transactions reporting.