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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:

- <u>APA ARM web page</u> > 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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WHAT'S NEW?

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

| VERSION NO. | DATE | CHANGE DESCRIPTION |
|----------------|--------------------|--|
| <u>5.351.0</u> | <u>28 Oct 2024</u> | 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. |

CONTENTS

| 1. | OVERVIEW | 7 |
|-------|--|----|
| 1.1 | EU and UK MiFID II Euronext Reporting Services | 7 |
| 1.2 | Trade Publication and Transaction Reporting Functionalities | 8 |
| 2. | GETTING STARTED | 10 |
| 2.1 | Recommended Browser Configuration | 10 |
| 2.2 | Configuration | 10 |
| 2.3 | Password Policy | 11 |
| 3. | ADMININSTRATOR INTERFACE | 12 |
| 3.1 | Before the First connection | 12 |
| 3.2 | Logging in | 12 |
| 3.2.1 | If the RSA mode is chosen for authentication | 13 |
| 3.2.2 | If the Time-based One-Time Password (TOTP) mode is chosen for authentication | 16 |
| 3.3 | Admin Home Page | 19 |
| 3.4 | Business Unit detail | 19 |
| 3.5 | User Management | 20 |
| 3.5.1 | User Information (GUI/API) | 20 |
| 3.5.2 | User update (GUI/API) | 20 |
| 3.5.3 | API User creation | 22 |
| 3.5.4 | Change User's 2FA (Two-Factor Authentication) mode | 24 |
| 3.6 | Move to Business Unit | 25 |
| 3.7 | Profiles | 25 |
| 3.7.1 | Profile Creation | 26 |
| 3.7.2 | Profile Update | 27 |
| 3.7.3 | Profile Delete | 29 |
| 3.7.4 | Assign Profile | 30 |
| 3.8 | E-mails notification | 31 |
| 3.8.1 | Add a new e-mail address | |
| 3.8.2 | Amend an e-mail address | |
| 3.8.3 | Delete an e-mail address | |
| 3.9 | Logging out | |
| 4. | USER INTERFACE | 33 |
| 4.1 | Logging In | 33 |
| 4.2 | Logging Out | 34 |
| 4.3 | Transaction Reporting & APA | 34 |
| 4.4 | Filtering and sorting | 37 |
| 4.5 | RefresHing Data | 37 |
| 4.6 | Exporting Data | 37 |
| 4.7 | Uploading reports through CSV Files | 38 |
| 5. | TRANSACTION REPORTING SERVICES | 40 |
| 5.1 | Transaction Report consultation | 40 |
| 5.2 | The Different Transaction Statuses | 42 |
| 5.3 | Amending A failed or Rejected Transaction | 44 |
| | | |

| 5.4 | Cancelling a Transaction | 46 |
|-------|---|----|
| 5.5 | Editing a Transaction | 47 |
| 5.6 | Transaction criteria | 50 |
| 5.7 | Insert a new transaction from the Saturn Web Application | 51 |
| 5.7.1 | Add or complete a client's personal information | 51 |
| 5.8 | Trades Recovery Process | 53 |
| 5.8.1 | Uploading Recovery file | 53 |
| 5.8.2 | Exporting error data | 54 |
| 5.9 | Non-Optiq historical transaction reporting (Upload File only) | 54 |
| 6. | APPROVED PUBLICATION ARRANGEMENT (APA) | 56 |
| 6.1 | Transaction report consultation | 56 |
| 6.2 | The Different Transaction Statuses | 57 |
| 6.3 | Amending A failed or Rejected Transaction | 57 |
| 6.4 | Cancelling a Transaction | 59 |
| 6.5 | Editing a Transaction | 59 |
| 7. | OFF BOOK ON EXCHANGE (OBOE) FOR MEMBERS PROFILE | 61 |
| 7.1 | User Interface | 61 |
| 7.2 | Transaction Report consultation | 64 |
| 7.3 | Transactions Status | 66 |
| 7.4 | Insert a new OBOE transaction | 67 |
| 7.4.1 | Transaction Type : OBOE | 67 |
| 7.4.2 | Transaction Type : OBOE+ARM | 68 |
| 7.5 | Amendment an OBOE Trades | |
| 7.5.1 | Amendment of OBOE Transaction | |
| 7.5.2 | Amendment of OBOE + ARM Transaction | |
| 7.6 | Cancellation of OBOE or OBOE+ARM Trades | |
| 8. | APPROVED PUBLICATION ARRANGEMENT PRE-TRADES – QUOTES | 72 |
| 8.1 | Quote report consultation | |
| 8.2 | APA Pre trade criteria | |
| 9. | SHORT-LONG CODES MANAGEMENT SERVICES | |
| 9.1 | Dashboard | |
| 9.2 | SLC consultation | |
| 9.3 | SLC possible statuses | 77 |
| 9.4 | Amending A failed SLC | 78 |
| 9.5 | Cancelling a SLC | |
| 9.6 | SLC criteria | |
| 9.7 | Insert a new SLC from the Saturn Web Application | 80 |
| 9.7.1 | Client Natural ID SLC Mapping – non-MiFID Members only | 81 |
| | | |
| 10. | COMMODITY REPORTING SERVICES | |
| 10.1 | Dashboard | 82 |
| 10.2 | Commodity report consultation | |
| 10.3 | The different position statuses | 85 |

| KEVIEV | V LOG, DOCUMENT HISTORY, SIGN-OFF | |
|--------|--|----|
| | | |
| 11.2 | OTC Cleared – Example | 93 |
| 11.1 | Add a OTC Trade Facility Profile | 93 |
| | OTC TRADE FACILITY | |
| 10.8 | List of Instruments on the commodities with their ISIN Code and Spot Month Indicator | 91 |
| 10.7 | Position criteria | 91 |
| 10.6 | Editing a position | 88 |
| 10.5 | Cancelling a position | 88 |
| 10.4 | Amending a failed position | 86 |

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 <u>Euronext APA / ARM services under EU and UK MiFID II</u> 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 | | |
|------|-------------|--------------------------------------|--|--|
| CIII | EUA | https://saturn-eua.euronext.com | | |
| GUI | Production | https://saturn-prod.euronext.com | | |
| API | EUA | https:// saturnapi-eua.euronext.com | | |
| API | 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 <u>wants to change password</u>.
- 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 <u>after three failed login attempts</u> 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 <u>contain any variations of the previous one</u> (e.g., Saturn01! and Saturn01!!).
- Passwords must contain **both uppercase and lowercase characters** (e.g., a-z and A-Z).
- Passwords must contain <u>at least one number</u> (e.g., 0-9).
- Passwords must contain <u>at least one special character</u> (e.g., @#\$^&*().).

Password Requirements – API

- Passwords for API users <u>must be changed from the GUI</u>.
- Passwords must contain <u>at least three uppercase and three lowercase characters</u> (e.g., a-z and A-Z).
- Passwords must contain <u>at least three numbers</u> (e.g., 0-9).
- Passwords must contain <u>at least three special characters</u> (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 <u>user-controlled password</u> with a <u>one-time password</u> (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:

| | WELCOME TO | |
|-------|--|-----|
| See D | | |
| ٣ | Anne) Anne Anne Anne Anne Anne Anne Anne Anne | 025 |

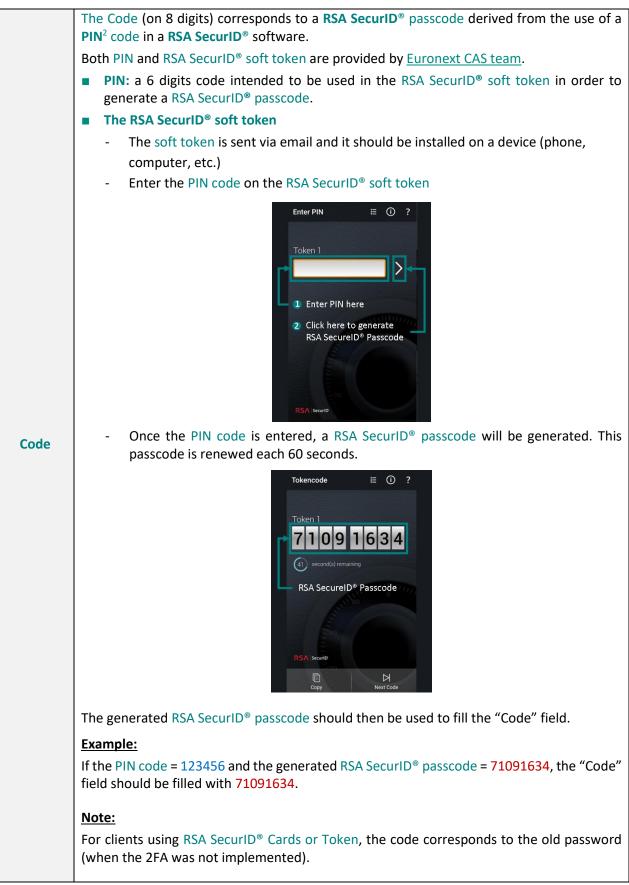
4. When the Saturn login page appears, User must logon with his valid connection parameters:

| | 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 <u>contact</u> 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. | | |

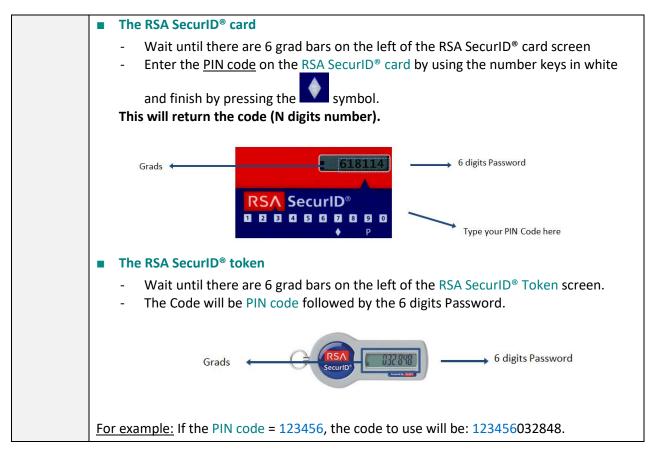
5. Press the "LOGIN" button. If the credentials are valid, the second factor authentication appears.

| V | VELCOME TO |
|-----|------------|
| Use | ər ID |
| ** | ***** |
| Pas | ssword |
| ** | ***** |
| Co | ie |
| _ | |
| | VERIEY |

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



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



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 phones³.

A) User Guide Google Authenticator App

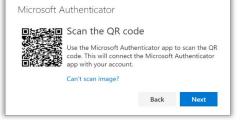
The User will need to install the Barcode Scanner application (if you do not have one installed, Authenticator will ask you to install one).

- Download and install the Google Authenticator app for <u>iOS</u> or <u>Android</u>;
- On your mobile device, open the Google Authenticator app;
- Tap on BEGIN SETUP;

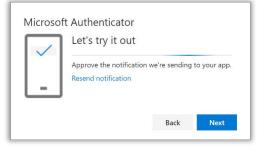
- Tap Scan a Barcode (if you do not have Barcode Scanner, you will be asked to install it);
- You can use the application and scan a QR code (needed for later stage).

B) User Guide Microsoft Authenticator App

- Download and install the Microsoft Authenticator app for <u>iOS</u> or <u>Android</u>;
- On your mobile device, open the Microsoft Authenticator app;
- Tap the Add icon to 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.



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**.

| Microsoft Authenticator | | |
|-------------------------|------|------|
| | Back | 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 <u>contact</u> 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).

| Saturn's Connection form | | |
|--|--|--|
| dev | | |
| | | |
| User ID ******** Password ***** | | |
| → Code 137 130 | | |
| VERIFY | | |
| | | |

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.

| EURONEXT SATURN ga2 1 | | | | | | |
|---------------------------------------|--------------|------------|----------------------|---|-----------|---------------------|
| NEW USER 🛃 NEW BU 🛃 FILTER | E | | | | admincas1 | 0 |
| 512 PARTICIPANTS | | 2211 | PARTICIPANT DETAIL | | | |
| ✓ ① 2B TRADING (00028670) ○ > ♥ BU1 ○ | | 4 | Commercial Name: | 3 | | 28 TRADING |
| Adminfor2BT | | | MIFID Compliant: | | | 0 |
| 💉 APISelenium 🧿 | | | Desulates | | | N/A |
| 😔 OrderldUser 📀 | | | Regulator: | | | N/A |
| 1 323 TRADING (00028043) | | | LEI: | | 1 | 24500D0F3FMK7FPI293 |
| 1 31 INVESTMENTS (90000001) O | | | Bartisland I.I. | | | 00000070 |
| | | | Participant Id: | | | 00028670 |
| ABN AMRO BANK (00029009) | | | Participant Type: | | | Trading Member |
| ABN AMRO BANK (00029101) | | | | | | |
| ▲ ABN AMRO BANK (00004742) • 2 | | | Is Activated: | | | œ |
| m ABN AMRO BANK (00000623) | | | Is Suspended: | | | 0 |
| ABN AMRO BANK (00029003) O | | | | | | |
| m ABN AMRO CLEARING BANK (00000687) | | | ARM Reporting: | | | R |
| ABN AMRO CLEARING BANK (00000484) | | | Commodity Reporting: | | | 0 |
| ABN AMRO CLEARING BANK (00029645) | | | commonly reporting. | | | |
| ABN AMRO CLEARING CHICAGO (00004232) | | | APA pre-Trade: | | | 0 |
| 1 ABR FINANCIAL (00004276) | | | ADA and Tax day | | | - |
| | H 44 1 2 2 2 | 5 🕪 🕅 15 🗸 | APA post-Trade: | | | 0 |

- 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.

| 512 PARTICIPANTS | 3 <i>2 2 ×</i> | BUSINESS UNIT DETAIL | I 🛍 |
|--|----------------|----------------------|-----|
| | 2 | Name: | BU1 |
| ▶ 📽 BU1 0 1 🔅 Adminfor2BT 0 | | tag: | BU1 |
| 💋 APISelenium 😏 | | | |

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:

| Participant | Business Unit |
|--------------------|--------------------------|
| EURONEXT | ➡ BUTEST |
| First Name | Last Name |
| stephane | dif |
| Login | Email |
| sdifrsa | sdif@euronext.com |
| Password | Password confirmation |
| Category | Profile |
| USER | ▼ READ SLC MANAGER ▼ |
| Validity End Date: | × YYYY-MM-DD |
| API | Suspend User User Locked |

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"**:

| 🝷 🏦 2B TRADING | 6 (00028670) | |
|----------------|--|---|
| 🕨 🐸 🛛 BU1 😏 | | - |
| Adminfor2BT | EDIT USER COPY USER | |
| 💉 APISelenium | | |
| OrderldUser | MOVE TO BUSINESS UNIT FORCE LOGOUT | |
| 🏦 323 TRADING | G (00028043) 🙂 | |

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

2) by clicking on the USER:

| 512 PARTICIPANTS | x 2 ~ * |
|--|---------|
| ✓ 1 2B TRADING (00028670) ● | |
| ▶ Multi Contraction | |
| Adminfor2BT APISelenium | |
| OrderldUser o | |

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

| USER DETAIL | ď 🛃 |
|---------------|----------------------|
| First Name: | Orderld user |
| Last Name: | Orderld user |
| Participant: | 2B TRADING |
| email: | orderid@euronext.com |
| API: | 0 |
| Profile: | Orderldmanager |
| Login: | OrderldUser |
| Category: | User |
| Is Locked: | 0 |
| Is Suspended: | 0 |

| UPDATE USER | | C |
|---------------------------|--------------------------|---|
| Participant 2B TRADING | Business Unit CHOOSE | • |
| First Name | Last Name | |
| Orderld user | Orderld user | |
| Login | Email | |
| OrderldUser | orderid@euronext.com | |
| Password | Password confirmation | |
| Category USER | Profile CHOOSE | • |
| Validity End Date: | × YYYY-MM-DD | |
| API | Suspend User User Locked | , |
| CANCEL | UPDATE | |

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":

| 0 | • | |
|--|---|---------|
| EURONEXT SATURN q | a2 | |
| NEW USER 1 | W BU 🚰 FILTER 🗮 | |
| 512 PARTICIPANTS | | x 2 2 × |
| 100 28 TRADING (00028 100 23 TRADING (00028 100 323 TRADING (0002 100 331 INVESTMENTS (9 100 9STREET CAPITAL I | REMOVE BUSINESS UNITS 8043) ADD USER 2 ACTIVATE/SUSPEND PARTICIPANT ACTIVATE/SUSPEND USERS EDIT IP ADDRESSES | |

| Participant | Business Unit |
|--------------------|--------------------------|
| First Name | Last Name |
| TestUpdate | WithMasterAdmin |
| Login | Email |
| 2BSelenium | 2BSelenium@euronext.com |
| Password | Password confirmation |
| Category | Profile |
| USER | CHOOSE |
| Validity End Date: | ¥ YYYY-MM-DD |
| API | Suspend User User Locked |

| 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 |

- 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 <u>https://www.euronext.com/en/mifid-2</u> > Saturn Web Services Specifications > Euronext – Saturn Web Services Specifications
- 2. Click on "CREATE" when fields are populated.

For API users <u>IP address</u> has to be defined at Participant level:

| 🌞 EUI | RONEXT SATURN qa2 | | |
|-----------------------|---|---|---------|
| NEW US | ER 🛃 NEW BU | FILTER 🗮 | |
| 512 PA | RTICIPANTS | | x 2 2 x |
| • 血 血 血 血 | 2B TRADING (00028670) • 323 TRADING (00028043) • 3I INVESTMENTS (90000001) 9STREET CAPITAL MARKETS | ADD BUSINESS UNIT REMOVE BUSINESS UNITS ADD USER ACTIVATE/SUSPEND PARTICIPANT ACTIVATE/SUSPEND USERS EDIT IP ADDRESSES | |

Relevant IP address is defined

| IP | Label/Comment | |
|----------|---------------|----------|
| | | |
| 10.0.0.0 | Test | <u> </u> |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |

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;

| W USER 🛛 🎍 | | | |
|--|--------------------------|----------|---|
| PARTICIPANTS | | | |
| Euronext NV (N | хтооооо) О | | |
| O adminitaly O | EDIT USER | | |
| Q ^e ₀ UserLing O | COPY USER REMOVE USER | | |
| | MOVE TO BUSINESS | UNIT | |
| | RESET 2FA MODE | | |
| | | | × |
| Are you sure to | o reset 2FA mode of: Us | erLing ? | |
| | | | |

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 <u>is not available</u> or the request is for the Saturn Administrator's own access, the user may contact Euronext Customer Access Services (CAS) on: <u>cas@euronext.com</u>, +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":

| Business Unit | |
|---------------|----|
| BU001 | |
| | |
| | |
| | |
| | |
| | |
| | ок |

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:

EW PROFILE

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:



| TESTPROFILE | VIEW | CREATION | UPDATE | DELETE |
|-----------------------------|------|----------|--------|--------|
| APA post-Trade Dashboard | | | 10.00 | |
| Upload APA Post-Trade | | | 11 | |
| APA Pre-Trade Dashboard | | | | |
| Dashboard ARM | | | | |
| Dashboard ARM Trades | | | 1.1 | |
| Upload ARM Trades | | | 11 | |
| Dashboard Commodities | | 10 | 11 | |
| Upload Commodities | | | | |
| OBOE Dashboard | | 10.00 | 11 | |
| Upload OBOE | | | 10.00 | |
| Orderld manager | | 10.00 | | |
| Upload Orderld | | | 1.1 | |
| OTC matching | | 10 | 11 | |
| Upload OTC Matching | | | | |
| Profile Management | | | | |
| Referencial manager | | | | |
| SLC manager | | | 11 | |
| Upload SLC | | | | |
| User Activity | | | | |
| Users Management | | | 11 | 11 |
| User Unlock | | | | |
| Suspend User | | | 11 | |
| p Addresse Management | | | | |
| Business Unit Management | | | | |
| User Reset Password | | | 10.00 | |

Note that:

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

The new profile will appear in the profiles list:

| NEW PROFILE | |
|--|-----|
| 17 PROFILES | 02* |
| ▲ Admin ▲ AllRights | |
| MasterAdmin • OrderIdmanager • profileSuperAdmin • Read APA Post-Trade • Read APA Pre-Trade • | |
| Read ARA Fiel Table Read ARM Read Commodities Read Referential manager Read SLC manager | |
| TEST PROFILE [•] Write APA Post-Trade [•] Write APA Pre-Trade [•] Write ARM [•] Write Commodities [•] Write SLC manager [•] | |
| O UserEmptyProfil O | |

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:

| 17 PROFILES 3 X | PROFILE DETAIL | | | | _ 🖉 🛍 |
|---|--------------------------|------|----------|--------|---------------------|
| Admin O | Name: | | | | TEST PROFILE |
| AllRights AllSights Admin | Updatable: | | | | Ø |
| E Orderldmanager O E profileSuperAdmin O | Last updated: | | | | 2018-09-12 17:14:06 |
| Read APA Post-Trade Read APA Pre-Trade | | VIEW | CREATION | UPDATE | DELETE |
| Read ARM O | APA post-Trade Dashboard | | | 0 | |
| Read Commodities O | APA Pre-Trade Dashboard | 0 | | 0 | |
| Read Referential manager Read SLC manager | Business Unit Management | 0 | 0 | | 0 |
| I TEST PROFILE | Dashboard ARM | 0 | | | |
| Write APA Pre-Trade | Dashboard ARM Trades | 0 | ſ. | 0 | |
| Write ARM | Dashboard Commodities | ſ. | 0 | 0 | |
| Write SLC manager | Ip Addresse Management | | 0 | | |
| O UserEmptyProfil O | OBOE Dashboard | 0 | ſ. | 0 | |
| | Orderld manager | 0 | 0 | 0 | |

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

| 18 PR(| DFILES C * |
|-------------|--|
| a == | Admin O |
| A == | AllRightsARMProfile O |
| ▶ 🔤 | AllServices O |
| ▶ 🔤 | MasterAdmin 🧿 |
| a == | Orderldmanager 🤤 |
| a == | profileSuperAdmin 📀 |
| a == | Read APA Post-Trade 📀 |
| A == | Read APA Pre-Trade 📀 |
| ▶ 🔤 | Read ARM 💿 |
| | Read Commodities O |
| A == | Read SLC manager |
| A == | |
| | TestProfileMaster C DELETE PROFILE MANAGE USERS |
| | Write APA Post-Trade |
| A == | Write APA Pre-Trade 📀 |
| ▶ 🔤 | Write ARM 📀 |
| A == | Write Commodities 🧿 |
| A == | Write SLC manager 🛛 📀 |

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

| | | | | • |
|--------------------------|----------|----------|--------|--------|
| TESTPROFILE | VIEW | CREATION | UPDATE | DELETE |
| APA post-Trade Dashboard | V | | 1. | |
| Upload APA Post-Trade | | | 11 - E | |
| APA Pre-Trade Dashboard | V | | | |
| Dashboard ARM | | | | |
| Dashboard ARM Trades | | | | |
| Upload ARM Trades | v | | 1 - C | |
| Dashboard Commodities | V | | | |
| Upload Commodities | | | | |
| Orderld manager | | | | |
| Upload Orderld | | | 1 | |
| Profile Management | | | | |
| SLC manager | | | | |
| Upload SLC | | | | |
| Hear Activity | - | | | |

Note that:

Δ

- 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:

| 18 PROFILES 🛛 🕹 🖍 | PROFILE DETAIL | | | | C 💼 |
|--|--------------------------|----------|----------|--------|---------------------|
| Admin O | Name: | | | | TESTPROFILE |
| III AIRightsARMProfile C ↓ III AIIServices O | Updatable: | | | | ¥ |
| MasterAdmin O | Last updated: | | | | 2017-10-31 17:57:14 |
| 🔠 Orderldmanager 오 | Last apartos. | | | | 201110-0111-0111 |
| III profileSuperAdmin O | | VIEW | CREATION | UPDATE | DELETE |
| E Read APA Post-Trade • | APA post-Trade Dashboard | ♥ | 0 | 0 | |
| → I Read ARM O | | | | | |
| Read Commodities O | APA Pre-Trade Dashboard | | | | |
| III Read SLC manager | Business Unit Management | | | | |
| TESTPROFILE O | Dashboard ARM | 0 | | | |
| TestProfileMaster | 0.11.11014T | | _ | _ | |
| Write APA Post-Trade Write APA Pre-Trade Write APA Pre-Trade | Dashboard ARM Trades | 0 | 0 | 0 | |
| Write ARM O | Dashboard Commodities | I | | | |
| E Write Commodities O | Orderld manager | 0 | 0 | 0 | |
| III Write SLC manager 🧿 | Profile Management | - | - | - | - |
| 😣 UserEmptyProfil 🧕 | Prome Management | | 0 | | D |
| | SLC manager | 0 | | 0 | |
| | Suspend User | | | | |
| | Upload APA Post-Trade | 0 | | 0 | |
| | Upload ARM Trades | Y | | | |
| | Upload Commodities | 0 | | | |
| | Upload Orderld | 0 | | 0 | |
| | Upload SLC | 0 | | | |

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

| 18 PR(| DFILES C 2, |
|-------------|------------------------------------|
| a == | Admin 💿 |
| _=_ | AllRightsARMProfile 3 |
| ▶ 🔤 | AllServices 😏 |
| ▶ 🔤 | MasterAdmin 3 |
| _= | Orderldmanager 😳 |
| A == | profileSuperAdmin 3 |
| A == | Read APA Post-Trade 🖸 |
| _= | Read APA Pre-Trade 🛛 😏 |
| ▶ 💵 | Read ARM 😏 |
| A == | Read Commodities 🖸 |
| A == | Read SLC manager 🕚 |
| _= | |
| A == | TestProfileMaster (DELETE PROFILE |
| A == | Write APA Post-Trade |
| A == | Write APA Pre-Trade 🛛 😌 |
| ▶ 🔠 | Write ARM 3 |
| A == | Write Commodities 🧿 |
| A == | Write SLC manager 😋 |

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"

| UPDATE USER | 5 |
|---------------------------------------|---|
| Participant | Business Unit |
| EURONEXT | BU TEST |
| First Name | Last Name |
| stephane | dif |
| Login | Email |
| sdifrsa | sdif@euronext.com |
| Password | Password confirmation |
| Category | Profile |
| | READ SLC MANAGER |
| USER | READ SLC MANAGER |
| Validity End Date: | CHOOSE A WRITE SLC MANAGER WRITE COMMODITIES |
| • • • • • • • • • • • • • • • • • • • | CHOOSE A WRITE SLC MANAGER WRITE COMMODITIES WRITE ARM |

3.8 E-MAILS NOTIFICATION

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

| | EMAIL LIST FOR 00000121 | |
|--|-------------------------|-------|
| | | 1 🖉 🤈 |
| ADD USER ACTIVATE/SUSPEND USERS EDIT IP ADDRESSES EDIT E-MAIL ADDRESSES | E-Mail | o |
| | | |
| | E-Mail for ARM reports | 2 270 |
| | | 0 |
| | | |
| | | 3 / 5 |
| | E-Mail for APA reports | 0 |
| | | |
| | | |
| | CANCEL | SAVE |

- 1. E-mail list which will receive general communication. (currently used for **ARM reports**).
- 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.

| | 2 0 |
|---------------|------------|
| E-Mail | |
| test@test.com | 0 |

- 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.

| 0 |
|---|
| ŵ |
| |

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

| | 0 |
|---------------|---|
| est2@test.com | Ŵ |
| | |
| esiz@iesi.com | _ |
| esiz@iesi.com | |

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.

| E-Mail | | |
|---------------|------|---|
| | | • |
| test@test.com | | â |
| | | |
| | | |
| | | |
| CANCEL | SAVE | |

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 <u>3.2 Logging</u> <u>In</u>.

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

| EURONEXT SATURN | 🙆 DASHBOARD 🗮 APA & ARM REPOR | iting 🖍 apa pre-trade 🛛 🕀 commo | DITY REPORTING | R 🕼 OTC TRADE 🧐 OBC | ie trade 🎽 🍽 order id managei | r 🗁 repository 🔯 audit 🗘 🕹 |
|----------------------------------|--------------------------------------|---------------------------------|----------------|------------------------|-------------------------------|----------------------------|
| | | | | | i bet1 | ۲ |
| | | REFRESH ALL | 0 | | | |
| ARM & APA POST-TRADE OVERVIEW | | | | | | C |
| Total Transactions ALL FAILED 13 | ALL ISIN PENDING 239.8K ALL REJECTED | 0 ALL CANCELLED 8 | ALL PENDING 0 | | | |
| 115.8K | 100% 0.00% | 0.01% | 0.00% | | | |
| DETAIL | | | | | | |
| OFF-BOOK ON EXCHANGE OBOE | | | | | | C |
| Total Transactions ALL FAILED 5 | ALL CANCELLED 0 ALERTS | 12 | | | | |
| 92 6.43% | 0.00% 13.04% | | | | | |
| DETAIL | | | | | | |
| POSITIONS OVERVIEW | | | | | | ď |
| Total Positions ALL FAILED 35 | ALL HEDGING 27 ALL NOT HEDGING | 15 ALL CANCELLED 11 | | | | |
| 49 71.43% | 55.10% 30.61% | 22.45% | | | | |
| DETAIL 🗮 | | | | | | |
| SHORT/LONG CODE OVERVIEW | | | | | | C |
| Total Codes ALL FAILED 0 | ALL EURONEXT 5 ALL BOL | 0 ALL Sigma-X 0 | ALL Synapse 13 | ALL AX Block Trading 0 | ALL Morgan Stanley 2 | |
| 125.0K •.••• | 0.00% 0.00% | 0.00% | 0.01% | 0.00% | 0.00% | |
| DETAIL 🗮 | | | | | | |
| APA PRE-TRADE OVERVIEW | | | | | | C |
| Total Quotes PRIVATE QUOTES 0 | | | | | | |
| 0.00% | | | | | | |

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:

| | N | 🚯 DASHBOARD | APA & ARM REPORTING | APA PRE-TRADE | DITY REPORTING | er 🛛 🧐 otc trade 🗍 🎯 ob | DE TRADE 🛛 🏴 ORDER ID MANAGER 🗋 🗁 | |
|-------------------------|------------------------|-------------------------|---------------------|-----------------|------------------------|-------------------------|-----------------------------------|---|
| | | | | | | | left bet1 | ۲ |
| | | | | REFRESH ALL | 0 | | | |
| ARM & APA POST-TRADE OV | /ERVIEW | | | | | | | C |
| Total Transactions | ALL FAILED 13 0.01% | ALL ISIN PENDINO 239.8K | ALL REJECTED 0 | ALL CANCELLED 8 | ALL PENDING 0 0.00% | | | |
| DETAIL | | | | | | | | |
| OFF-BOOK ON EXCHANGE | OBOE | | | | | | | C |
| Total Transactions | ALL FAILED 5 | ALL CANCELLED 0 | ALERTS 12 | | | | | |
| 92 | 5.43% | 0.00% | 13.04% | | | | | |
| DETAIL | | | | | | | | |
| | | | | | | | I bet1 | • |

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.

| | N | 🛃 DASH | BOARD 🛱 APA & ARM REPOR | TING 🔊 APA PRE-TRADE | | SLC MANAGER | iade 🛛 🧐 oboe trade 🗌 | 🏴 ORDER ID MANAGER 🏾 🗁 REP | ository 💿 audit 🔅 🛓 |
|------------------------|----------------|---------------------|-------------------------|----------------------|-----------------|--------------------|-----------------------|----------------------------|---------------------|
| | | | | | | | < | bet1 | € |
| | | | | RE | FRESH ALL 0 | | | | |
| ARM & APA POST-TRADE C | VERVIEW | | | | | | | | C |
| Total Transactions | ALL FAILED | 13 ALL ISIN PENDING | 239.8K ALL REJECTED | 0 ALL CANCELL | ED 8 ALL PENDIN | G 0 | | | |
| 115.8K | 0.01% | 100% | 0.00% | 0.01% | 0.00% | | | | |
| DETAIL 🔚 | | | | | | | | | |
| OFF-BOOK ON EXCHANGE | OBOE | | | | | | | | ď |
| Total Transactions | ALL FAILED | 5 ALL CANCELLED | 0 ALERTS | 12 | | | | | |
| 92 | 5.43% | 0.00% | 0 ALERTS 13.04% | | | | | | |
| DETAIL 🗎 | | | | | | | | | |
| POSITIONS OVERVIEW | | | | | | | | | ď |
| Total Positions | ALL FAILED | 35 ALL HEDGING | 27 ALL NOT HEDGING | 15 ALL CANCELL | | | | | |
| 49 | 71.43% | \$5,10% | 30.61% | 22.45% | | | | | |
| DETAIL 🔳 | | | | | | | | | |
| SHORT/LONG CODE OVER | VIEW | | | | | | | | C |
| Total Codes | ALL FAILED | 0 ALL EURONEXT | 5 ALL BOL | 0 ALL Sigma-X | 0 ALL Synapse | 13 ALL AX Block Tr | ading 0 ALL Morga | en Stanley 2 | |
| 125.0K | 0.00% | 0.00% | 0.00% | 0.00% | 0.01% | 0.00% | 0.00% | | |
| DETAIL 🔳 | | | | | | | | | |
| APA PRE-TRADE OVERVIE | N | | | | | | | | ď |
| Total Quotes | PRIVATE QUOTES | 0 | | | | | | | |
| 0 | 0.00% | | | | | | | | |

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.

Saturn - User Guide - Euronext Cash and Derivatives Markets

| ALL FAILED | 2371 |
|------------|------|
| 13.95% | |
| | |

| | | | | | | | | | | | â | 188 | 0 |
|-----|----------|--|--------|--------|--|-----------------|---|-----------------|--------------|------|-----|------------------------------------|--------|
| 7 7 | STT TRAN | SACTIONS | SELECT | COLUMN | TO DISPLAY | • | | FREES | EARCH | | Q | 24.11% | |
| | nine. | NAMES ACTION REPORTED AND ADDRESS OF | | - | 641.4 | GOMESTIC & | | - | - | - | - | 0.000/100 (00111 (0.1 | nine 🕤 |
| н. | 0 | A01310 | 0 | 0 | | | 0 | | | 1.00 | 80 | 14400374240-040 | |
| | 0 | 2,01919100000000000000000000000000000000 | 0 | 0 | | 100302-0029 | 0 | 40-011/02080 | - | 1414 | 347 | AND DOT OF THE OWNER | - 1 |
| | 0 | 1.000000000000 | 0 | 0 | | 2002/02/10/19 | 0 | sheet contra | - | | | ****** | - × |
| | 0 | 1,40740710100000 | 0 | 0 | - | 7940812-782-7 | 0 | 404047000000 | - | 10.0 | | NAMES OF CONTRACTOR OF CONTRACT, | - |
| | 0 | L.B.PAP (CARD) | 0 | 0 | | UNIONAL TRUTH | 0 | abdelliggens; | - | - | 84 | August Connects | - |
| 1 | 0 | Automation and the second | 0 | 0 | | 2010/01/10/10 | 0 | - | - | 140 | | 1000037120070000 | - |
| ŧ. | 0 | Laboration and the second second | 0 | 0 | 01100100400 | 1000027079 | 0 | 42-24-1-2008 | - | 10.0 | 301 | 1410011-2109-010 | |
| 1 | 0 | 2,25,261,01,01,01,01,010 | 0 | 0 | ant shire in page | 200200-000 | 0 | 43-949-00000 | - | | | +4400011-2107-0810 | 1.000 |
| 8 | 0 | Landau activities | 0 | 0 | ALC: N 10, 10, 10, 10, 10, 10, 10, 10, 10, 10, | 100001-0110 | 0 | 40404-01000000 | - | - | | MARGINE STREET | |
| 2 | 0 | 1440384848484848464484644844448 | 0 | 0 | 2010/06/06 20120 | Territer August | 0 | Artimox11000000 | #1000 Series | - | 84 | Avenue of the second second second | - 100 |
| 1 | 0 | 0.0074010072141420 | 0 | 0 | | 2002002-0010 | 0 | - | - | - | 811 | 14440311124040408 | |
| 1 | 0 | 1.0000000000000000000000000000000000000 | 0 | 0 | | 14032-303 | 0 | 42-24-1103000 | - | 10.0 | 341 | \$4880(211;5107+040) | |
| 4 | 0 | 1,400000100010000000 | 0 | 0 | - | | 0 | | - | | | 14000011-2009-0000 | 100 |
| E. | 0 | Substant accounts | 0 | 0 | 101-10-10-00-00-00 | | 0 | 404047500000 | - | - | | MARTINGSOM | |
| 6 | 0 | Contrast April Contrast | 0 | 0 | 2011-00-00 m 2012 | UNION CONTRACTO | 0 | - | minut sugar | 10.0 | 84 | Annal Contractor | |

On the dashboard page, the "DETAIL" Button:

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

| 17 | .0K | L PALEO 2014 | ALL REJECTED 146 | ALL CANOFILED 11 | | | |
|---------|-----|--------------|------------------|------------------|-----|----------|-----------------------------|
| DETAIL | = | | | | | | |
| 106 (TE | MS | | | | | | FILTER |
| | | | | | | | PARTICIPANT COMMERCIAL NAME |
| 0 | - | 2017-10-10 | 2400 | 7568 | 841 | 000001% | |
| 0 | - | 2017-10-18 | 24200 | 7%.8 | 841 | 00000176 | |
| 0 | | 2017-00-18 | anget. | 6.1P | 841 | 00000176 | |
| 0 | | 2017-02-08 | lengt | 1004 | 841 | 0000075 | |
| | - | 2017-10-10 | lengt | 38#J | 841 | 000001% | |
| 0 | | | | | | | |

≣

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

| rotal trans | actions | L FAILED 2371 | ALL REJECTED 946 | ALL CANCELLED | 11 | | | |
|-------------|---------|---------------|------------------|-----------------------|----------|----------|--------|------------------|
| 17.0 | | .95% | 5.57% | 0.06% | | | | |
| TAIL | = | | | | | | | |
| ITEMS | | | | \sim | x | | | FILTER |
| NTUS \$ | TOTAL ¢ | DATE ¢ | USER \$ | TRADING VENUE IDENTIF | DATE | | STATUS | BUSINESS UNIT |
| - | 198 | 2017-10-18 | outAPI | TNLB | From - 1 | Го | CHOOSE | • |
| 0 | | | | TNLB | TOTAL | | VENUE | PARTICIPANT NAME |
| O | 152 | 2017-10-18 | outAPI | INLB | | | | |
| - | 152 | 2017-10-18 | outAPI bnp1 | ALXP | From - 1 | | | |
| 0 | | | | | USER | 00000579 | | |

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

- Date
- Total transaction
- User
- Participant ID
- Status
- Venue

•

•

•

•

- Business unit
- Participant Name

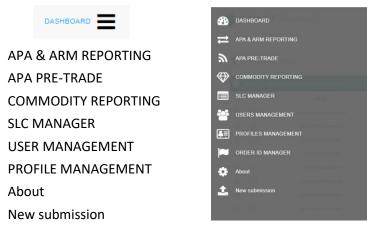
Click the "RUN" button to submit the filter or the "CLEAR ITEMS" button to reset the filter.

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

| Т 5 ПЕМ | | | | | | | FILTER 🔳 |
|----------|---------|------------|---------------------|----------------------------|----------------|------------------|-----------------------------|
| STATUS # | 1004. 4 | GATE # | USER # | TRADING VENUE IDENTIFIER # | eveness unit + | PROTICIPANT ID . | PARTICIPANT COMMERCIAL NAME |
| 0 | 126 | 2017-10-10 | Pu(0.P) | 75.8 | 845 | 00000879 | |
| 0 | 152 | 2017-10-10 | Pu(67) | 74.8 | 845 | 00000879 | |
| 0 | | 2017-10-18 | 0.007 | vera | 845 | 000008/16 | |
| 0 | | 2017-10-10 | 9400 ⁹ 1 | VP18 | 845 | 000000179 | |
| 0 | | 2017-02-08 | 9400P1 | 74,8 | 845 | 0000075 | |
| | | | | | | | H H 1 H H 5 |

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



- 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:
 - o click the arrow, and then select the sorting order required (ascending or descending).
- To filter all list items with several criteria:
 - o click on the "FILTER" button, enter the criteria, click on the "RUN" button:

| | FILTER | = | RUN | C |
|---|--------------------------------|------------------------|-----------------------------|------------|
| • | to clear the filter and return | to the initial display | , click on the "CLEAR ITEMS | 5" 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

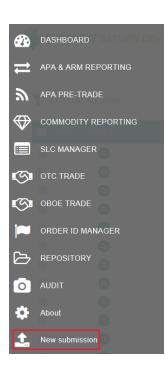
The Saturn application provides the ability to **manually** import transaction or trade publication reports by uploading CSV files.

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:

| EURONEXT SATURN ga2 | | | | New submission |
|---------------------|---|----------------|---------------------|----------------|
| | | | 👗 n | 6 |
| | | PLOAD X CANCEL | 1 | |
| STATUS NAME | | 942 VPL0 | ADED GATE | 6 |
| 0 | 0-art/01-or0-ass_20171004_12140073_1_1164 | 553.304 ×8 | 2017-10-10 10:54:18 | 3 |
| 0 | Perturplese, 207 000, 020071, 1, Max | 821.400 KB | 2010-10-00 10 01-00 | |
| • | Protogloss,217.03,329071,1,31.ac | 511.401.40 | 2017-10-10 10:01.18 | |
| 0 | PerturyCons_2017103,103071_1,04.net | 821.400 KB | 2017-10-08 16:36:00 | |
| 0 | Participation_20171036_1010071_1_01.cm | 511.400.10 | 2017-10-08 10:28-20 | |
| • | Distangloses_2017308_1004076_1,04.ext | 521.400 KB | 2017-10-08 10:21:40 | |
| 0 | PiacOKaar | 1.421.43 | 2017-10-06 16:04:00 | |
| 0 | No. alart, mark an | 1.001 ×8 | 2017-10-08 10 AM 08 | |
| 0 | host_2108 core | 1.49.43 | 2017-10-08 18:30-20 | |
| 0 | to fina con- | 554.001 ×8 | 2015-10-04 00-08 H | |
| | | | | |

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.:

-



- 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:

| 👋 EURONEX | T SATURN qa2 | | | | New submission | | | |
|-----------|--------------|---|------------------------------|-----------------------|----------------|--|--|--|
| | | | | 👗 – 11 | 6 | | | |
| | | | PLOAD R CANCEL | | | | | |
| | STATUS NAME | | 102 U | PL GALOR & BATT | | | | |
| | 0 | Onter/OtherCodes_20171008_12048078_1_1144 | 853.308 ×8 | 2017-10-10 10 84 18 | | | | |
| | • | Stort.org/cons.20171034_1045875_1_01.cs | 501.022.03 | 2017-02-02 10:01:08 | | | | |
| | • | Direct.org/cells.2017/038_02948115_1_04.au | 101.400.40 | 2017-00-10 10 81 18 | | | | |
| | • | ProcKarg/admi,20171004,5204875,1,04.44 | 501.405.48 | 2017-10-08 10:00 | | | | |
| | • | SectoryDates,2011008,0248018,1,04.44 | 501.400.40 | 2017-00-08 10 28 20 | | | | |
| | • | Brock.org/Lobid_20171030_10204875_11_04.au | 521.68.10 | 2017-10-08 10 21 40 | | | | |
| ~ | 0 | 7m,01m | 142148 | 2017-10-08 NO 20100 | | | | |
| | 0 | Muterium and | 1.00.40 | 2017-10-08 10 44-08 | | | | |
| | ` | weight Stars | 1.45.43 | 2017-10-08 10 20 20 | | | | |
| | | Universities | ium (natumani 0) | | | | | |
| | | Uninnen salvan Sinsariyang Insariyane (Sold | | | | | | |
| | | University and university | nderlying instrument Name) | | | | | |
| | | Uninean selum S | interfying instrument index) | | | | | |
| | 0 | tella car | 229.001.48 | 20117-10-04 Dis 30 MI | | | | |
| | | | | H H I I I I I H H IS. | | | | |

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.

| | | | | | | | | | | | 4 | 81. | |
|----|---------|---|----------|---------|------------------------------|----------------|---|--------------------|---------------|-------|------|--|--------|
| - | TRANSA | chois | SELECT O | OLUMN 1 | TO DISPLAY | | | FREE SE | ARCH | (| 2 | 4161214 | 1 |
| | entra - | NAMES AND DESCRIPTION OF TAXABLE PARTY. | DEDE N | anna a | | plantre a | - | - | - | - | - | Executive entry in a | 11.110 |
| i. | 0 | TACATOR | 0 | 1 | - | | 0 | | | - | 841 | NUMBER | - |
| Ē. | 0 | 497.04 | 0 | 0 | 101003-0100 | | 0 | | | 30 | (44) | NAMES OF GROOMS | - |
| 1 | 0 | 1,0792-0756010000 | 0 | 0 | 2010/01/12 | 100001007 | 0 | 40404-01000000 | - | 10.0 | | 1403002-1,2409-0000 | - |
| | 0 | 1,0000000000000000000000000000000000000 | 0 | 0 | - | 100001-0178 | 0 | 4040410100000 | - | 1010 | | Period 2112/2007-0000 | 1.00 |
| | 0 | 2,009100000 | 0 | 0 | aneses. | 34002.7278 | 0 | ACA/641010200001 | other land | 1018 | - | Average to the second | -10 |
| | 0 | is an every service the | 0 | 0 | - | and the second | 0 | | - | - | | Page 10 CT 1. The Page 10 | atte |
| Ľ, | 0 | dummer of methods | 0 | 0 | 101103-000 | 100000-0010 | 0 | 40404-0100000 | design lowers | 1010 | 847 | P44401211-0107-0208 | 199 |
| Ē. | 0 | 1.00%PODMENTS | 0 | 0 | | 1000017079 | 0 | 4040410100000 | **** | 10(0) | | head202712/http=0000 | - |
| ſ. | 0 | ALL ADDRESS OF THE PARTY. | 0 | 0 | - | pagest race | 0 | 1010110100000 | - | - | 441 | NAMES OF TAXABLE | - |
| | 0 | C DOWNSTREEMEN | 0 | 0 | 2112328 | 3696.757 | 0 | ACADA (01/00/0000) | 101012403 | 10.6 | 8.0 | And the second s | |
| i. | 0 | Laboration approximation | 0 | 0 | Store with | inemi terte | 0 | 4(4)4(9)(9)(9)(1) | second sages | 10.0 | 84 | 14010311-0.007-0805 | - |
| i. | 0 | 2.40/74/10/2010/2020 | 0 | 0 | - | 100001007 | 0 | 40404(0)(00000) | | 10.0 | | 10000213.009-0000 | - |
| | 0 | 1.00007-0000110400 | 0 | 0 | 3111 (1) (1) (1) (1) (1) (1) | 100000110210 | 0 | 4243470338991 | ***** | 10.0 | 847 | NAMES OF TAX (10) PROFESSION | 100 |
| | 0 | 2,2099-02001044 | 0 | 0 | 31110100000 | 3000011078 | 0 | 40404/01020000 | 101003-0400 | 10.0 | 84 | 14030712147-000 | 100 |
| Ľ | 0 | **************** | 0 | 0 | and second | Terror maps | 0 | ADMINISTRATION | | 10 | War | INCOME. INCOME. | 178. |

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 | 6 | Saturn field | Indicates whether the transaction was uploaded by Saturn |

| COLUMN | ICON /FORMAT | SOURCE | DESCRIPTION |
|------------------------------------|--------------|----------------------------------|---|
| STATUS | • | Saturn | Indicates the current status of the transaction A status description is available by hovering the mouse cursor over the icon. |
| | • | field | Accepted -10-18 08:20:22 |
| | | | |
| DATE | YYYY-MM-DD | Saturn | Date/Time of last update of the transaction |
| SIDE | HH:MM:SS | field Saturn | Nature of transaction, can be Buy, Sell, Cross or unknown |
| SIDE | C | field | Nature of transaction, can be Buy, sell, cross of unknown |
| | В | | |
| | S | | |
| | U | | |
| 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:



Saturn - User Guide - Euronext Cash and Derivatives Markets

Transactions criteria – access to all transaction filters:



• Choice of the columns to display on the table:

| SELECT COLUMN TO DISPLAY | | | | | | | |
|-----------------------------|-----|--|--|--|--|--|--|
| Q | × | | | | | | |
| Transaction reference numbe | r 🔺 | | | | | | |
| Origin | | | | | | | |
| Status | | | | | | | |
| Date | | | | | | | |
| Quantity | | | | | | | |
| Side | + | | | | | | |

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

| FUNCTION | DESCRIPTION |
|----------|--|
| 3 | Refresh button |
| ۲ | Display extended view of the report, i.e. all fields of the transaction (including client information) |
| X | Export to Excel. The exported file will contain the list of all transactions with all columns. |
| 8 | Cancel selected transaction |
| | Edit selected transaction |
| ආ | 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 <u>Statuses</u> | | |
| Checked | | Compliant Transaction |
| Checked & Ready | | Compliant Transaction after Client validation - Checked & Ready |
| Wait for check | 8 | Transaction is waiting to be checked |
| Sent | | Transaction is sent to regulator |
| Failed | | Failed: Transaction contains errors. Failed transactions can be corrected and resubmitted 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 | 8 | 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 | Û | Transaction Cancelled and can be removed from the table. |
| NCA Statuses | · | |
| Received | * | Transaction received by the regulator |

| Rejected | 8 | Transactionhasbeenrejected.This status is used in case the transaction has beenrejected by the competent authorities. |
|--------------------|----|---|
| Cancelled received | 83 | Cancel transaction request received at the regulator side |
| Cancelled accepted | 8 | Cancel transaction request accepted at the regulator side |
| Accepted | ٠ | 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:

| ALL FAILED | 2371 |
|------------|------|
| 13.95% | |
| | |

• 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:

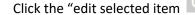
| ALL REJECTED | 946 |
|--------------|-----|
| 5.57% | |
| | |

- 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 clicking in the transaction's line.

on the left of the screen or by



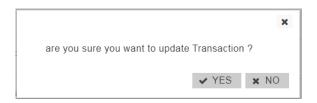
Click the "edit selected item icon on contextual menu on the right of the screen.

 \checkmark

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

| Transaction detail | Client detail | Instrument detail |
|--|---------------|-------------------|
| nstrument Full Name | | |
| NSTRUMENTONE | | |
| 1002] please do not fill, unexpected v | alue | |
| Classification Type | Price Mult | iplier |
| FDSPX | | |
| 1002] please do not fill, unexpected v | alue | |
| Notional Currency 1 | Notional C | Currency 2 |
| | | |
| JL Instrument Code | UL Instrun | nent Name |
| JL Instrument index | Strike Pric | e |
| Strike Price Notation | Strike Pric | e Currency |
| CHOOSE | • | , |
| Option Excercise Style | Maturity D | ate |
| CHOOSE | ▼ YYYY-MI | M-DD |
| Delivery Type | Option Typ | be |
| CHOOSE | - CHOOSE | ~ |
| Expiry Date | | |
| YYYY-MM-DD | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |

- 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:

| Transaction detail | Client detail | Instrument detail | |
|---|------------------------|-------------------------|--|
| Trade Ref | | | |
| CLIENTREF15076409999 | | | |
| Trade Id | | | |
| TRADINGVENUECKUK4088417 | 888 | | |
| Executing Firm | | | |
| 549300I2Y1L 549300i2y1I' field should match the pa | attorn (a | | |
| z0-9]{18,18}[0-9]{2,2} | attern [a- | | |
| nstrument Id | Venue | | |
| AOAGA151202800C | TNLB | | |
| Price | Quantity | | |
| 663405.64906 | 2992682.753 | 375 | |
| Net Amount | Side | | |
| 184474.10494 | SELL | $\overline{\nabla}$ | |
| Transmission Order | Country Branc | h Membership | |
| FALSE | PT | | |
| Trading Capacity 1 | Trading Capac | ity 2 | |
| DEAL | - DEAL | • | |
| Buyer Firm Id | Seller Firm Id | | |
| Up Front Payment | Up Front Payn | nent Currency | |
| 548102 | GBP | | |
| nvestment Decision Within Firm | Investment De | cision National ID Type | |
| FR00000000ZA#C#ZA#C# | CONCAT | • | |
| Investment Decision Within Firm type | Country Of Inv | restor | |
| NATIONAL ID | ▼ FR | | |

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:

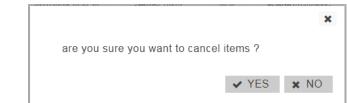
 $\mathbf{\sim}$

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 \Im :

| | | | | | | | | | | | - | -11 | |
|-----|--------|---|--------|----------|------------------------|---------------|---|--------------------|--------------|--------|------|--|---------|
| 957 | TRANSA | choks | SELECT | COLUMN 1 | TO DISPLAY | | | FREE SI | EARCH | 1 | q | TAUA | . E |
| | | NAMES ACTOR REPORTED IN ADMINIST | | stores + | 04761.8 | | - | - | - | - | - | - | 11 TO 2 |
| | 0 | Practice and | 0 | | an or other | | 0 | | | - | 144 | period of the second of the se | - |
| 1 | 0 | NEW | 0 | 0 | | | 0 | | | 10 | 44 | 1000011200-008 | - |
| 1 | 0 | 0.0070010070000000000000000000000000000 | 0 | 0 | | 100000-0000 | 0 | 404044930000 | 101012-0108 | - | . 84 | 1400111-207-080 | - |
| | 0 | 0.0/14/14/04/468 | 0 | 0 | | 200202-0129 | 0 | 40404-0408082 | 942423.04409 | - | 1941 | 940000175-2509-40818 | |
| 0 | 0 | 1.0110001001000000 | 0 | 0 | 30154107 | | 0 | - ADD OF THE OWNER | - | -10.6 | Ret. | THEORY SCHOOL SERVICES | - 10 |
| 0 | 0 | CLEAR CONTRACT | 0 | 0 | 2010/01/01/01 | Descent rests | 0 | AD404-01000000 | 840+01.8+408 | 1948 | 84 | beauty converse | |
| | 0 | 0.4575071075405000 | 0 | 0 | - | 2010/01/10/10 | 0 | 40404/010000 | ***** | -8.4 | 841 | 1400011-0707-080 | City. |
| 0 | 0 | (LASHINF (MTHODACT) | 0 | 0 | 211107-0308 | 10000279079 | 0 | 40404/0400088 | ********* | -10.0 | 31 | Institution succession | |
| 0 | 0 | 0,45750110110100001 | 0 | 0 | | 000000270079 | 0 | (4)-01-0100000 | 001405.0400 | - | 10 | 1000011-007-000 | 199 |
| | 0 | CLEMPSO (FUTURE) 48 | 0 | 0 | Startin state | 2942402 71179 | 0 | 4040419100000 | 101428-0403 | -11.0 | | 10002213-200-088 | |
| 0 | 0 | 0.00100100100100 | 0 | 0 | | | 0 | | - | -11-15 | 841 | beaution in the process | 490 |
| 1 | 0 | du dovernier chemistrates an | 0 | 0 | 2011-00-07 00 20 22 | 2002002-0029 | 0 | 42+0+01201020 | 002425.04400 | 10.0 | 84 | 000000000000000000000000000000000000000 | - 100 |
| 1 | 0 | distribution of the state | 0 | 0 | antonia realar | 1001003-00104 | 0 | 4040444030800 | 449-2014-000 | -9-4 | (84) | heading a providence | 2.440. |
| 0 | 0 | 0.0019010010100094 | 0 | 0 | 201100-05410 | 191010-1019 | 0 | 40-04-0100000 | 00103.04030 | - 10.0 | .80 | 1002017-0-2007-0410 | |
| | 0 | 16406707010-0630-78111-6233 | 0 | 0 | 0011 AL 10 AL 10 AL 10 | 7917141.00801 | 0 | Carsonanae - | Central and | - | | 14100010-00-00-00 | 1474 |

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:

| | | | | | | | | | | | | UT1 | 6 |
|-------|-----------|---|----------|---------|---------------------|---------------|-------|----------------------|--------------|----------|-------|--|--------|
| ing f | TRANSAC | TICAS | SELECT C | OLUMN T | O DISPLAY | | | FREE SEA | ARCH | Q | | 26.15.9 | |
| | 1000 - 10 | MACHACINES REFERENCE MOMENT & | - | - | 040.0 | | 100.0 | - | - | Acr - 10 | - | Concerning Detroit of the | |
| | 0 | Theorem . | 0 | | an-signate s | 1 | 0 | | | 40 | - 84 | basemanaperanapa | - 2 |
| н. | 0 | A11100 | 0 | 0 | 211-1220 Hotel | | 0 | | | | 841 | 040007-0,2507-0000 | 10 |
| 10 | 0 | 1,007071071001044401045401 | 0 | 0 | | 300032021 | 0 | 40404-00000000 | 100031008 | 1610 | 1.00 | 640001120(00000) | |
| 10. | 0 | 1.0174211211000000 | 0 | 0 | | (00.000.0000) | 0 | - | - | 1010 | | \$44000011-1_01007-00830 | - 6 |
| н. | 0 | 2.01710102000 | 0 | 0 | | 36001.017 | 0 | 40404/0100000 | 101421 | 10.0 | | 140322-1,2107-003 | - A |
| н. | 0 | S. States in cases | 0 | 0 | ann-16-19-18-29-18 | | 0 | A(A)4/10/07/07/07/07 | - | 10.0 | 8.1 | MARCO CONTINUE | - Anna |
| 12 | 0 | CONTRACTOR | 0 | 0 | - | 1000011011 | 0 | 40414-9-000000 | - | 16.0 | 84 | NAMES OF STREET | 10 |
| 11 | 0 | 0.007071070000075 | 0 | 0 | 011-111-0-001 | 100000-0010 | 0 | **** | - | 10.0 | 811 | 1+(10)(1-1,2)(1-(1-0)) | 10 |
| 10 | 0 | Galaring Contraction | 0 | 0 | 01110-010-024 | 201201-0111 | 0 | 4040479(00000) | 100423-0403 | 10 | . 84 | 1400011-024814888 | 1 |
| 8 | 0 | Cultiver introduce on | 0 | 0 | 211-121-122-02 | 3403027675 | 0 | 40404-0100800 | - | 1016 | | 1400011-0.0474030 | 5 |
| | 0 | 0,017907-02790700708 | 0 | 0 | an or other | 341001707 | 0 | ADADA PERSONAL | - | YES | 811 | MARGON CONTINUES. | |
| 11 | 0 | California Contractionalities | 0 | 0 | | | 0 | | story beam | MR | 80 | Automotics 10,0407468.00 | |
| 11 | 0 | 1.01747-021070100 | 0 | 0 | 817-11-0110-0020 | 100200270170 | 0 | ADADATION | - | 100 | 841 | PARTICIP-1, 21(21)(00)(0) | 2 |
| 10 | 0 | 0.00000000000000 | 0 | 0 | 1011-01-01-01-02-02 | 34042303 | 0 | 40404400000000 | Read Seat | 1610 | | 54000752989000 | 1 |
| н. | 0 | 140000000000000000000000000000000000000 | 0 | 0 | 101010-01010-0101 | Toron man | 0 | Anakartiansoon | 10000 | .00 | | 100000000000000000 | |
| н. | 0 | 2010/06/01/12/01/000 | 0 | 0 | - | 34040.517 | 0 | AC404-01000000 | 100423 14023 | 1918 | | 140002-1,2107-0000 | |
| | 0 | 0.00100-0010-004 | 0 | 0 | - | | 0 | A0434-01000000 | - | 10.0 | 8/1 | AND DO TO THE REAL OF THE REAL | |
| 12 | 0 | 0.00000100000000 | 0 | 0 | - | 200202-0019 | 0 | 40414-11-000801 | - | 1618 | - 841 | Personal Property and Property of Concession | 10 |
| ш | 0 | C. Science and Sector | 0 | 0 | 0101000 | (mint 11) | 0 | - | - | 1616 | 811 | 140000-1,20070000 | + |
| 10 | 0 | C. EXTERNOL | 0 | 0 | 211111-0110-01-01 | | 0 | AD404191020001 | 10001000 | 1010 | | 14080311220910000 | 1.1 |

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.

| Transaction detail | Client detail | Instrument detail |
|-------------------------------------|-------------------|----------------------|
| Trade Ref | | |
| CLIENTREF1507640532525 | | |
| rade Id | | |
| RADINGVENUECKUK40884178 | 88 | |
| executing Firm | | |
| 49300I2Y1LCN3FHSB30 | | |
| nstrument Id | Venue | |
| AOAGA151202800C | TNLB | |
| Price | Quantity | |
| 63405.64906 | 2992682.7537 | 5 |
| let Amount | Side | |
| 84474.10494 | SELL | ∇ |
| ransmission Order | Country Branch N | Membership |
| FALSE | ▼ PT | |
| rading Capacity 1 | Trading Capacity | 2 |
| DEAL | ▼ DEAL | • |
| Buyer Firm Id | Seller Firm Id | |
| Jp Front Payment | Up Front Paymer | nt Currency |
| 548102 | GBP | |
| nvestment Decision Within Firm | | ion National ID Type |
| R0000000ZA#C#ZA#C# | CONCAT | • |
| nvestment Decision Within Firm type | Country Of Invest | tor |
| NATIONAL ID | ▼ FR | |
| nvest Firm Indicator | Derivative Notion | al Increase Decrease |

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:

| | | | | | | | | | | | å : | 1 | |
|-----------------------------------|---------------------|--|---------------------|------------------|---|---|-------------|--------------------|--|----------------------------------|---------------------------------|--|---|
| torii | TRANSACT | | SELECT C | OLUMN T | O DISPLAY | | | FREE SEA | RCH | Q | | FEILS | |
| TR | ADE VENUE IO | | TRADE REF | | | | BECURITY IS | | | | VIER | | |
| ve | nut. | | SIDE CHOOSE | | | | unc. | | | | ETATUR CHOOSE | | |
| ve Fn | COME: | | · b | | | | TRADED PR | CE. | | | EUSINESS UNIT | e) | |
| | RE CLEARED | | BYPASS CO CHOOSE | NTROL FLA | ē.; | | CHOOSE | NOICATOR | | | TRANSACTION CHOOSE | PRICE TYPE | |
| 84 | BMITTING EN | NTY (D | APWARM IN CHOOSE | DICATOR | | | ENTERING (| OUNTERPART | | | EXECUTING BR | IOKER: | |
| 08 | IGN | | | | | | | | | | | | |
| 9 | 3000 | | ÷ | | | | | | | | | | |
| 0 | | | | | | | | | | | | (huk) | ۵ |
| | -008 1744 (1944) | | | č | - | - | 0 | | - | | | alitius contectaire | |
| and the second | | | 0 | 0 | 2744422 2744422 | 36001 717 | 0 | electronic and the | Minel And | 19.4 | ** | ALM Heatery's Just Heat | |
| No. of Lot, House, or other | 0 0 | A. Deriver diversions | | | | 100001 7077 (00001 7077 (00001 7077 | | | | | | 140002712.0494080 | |
| No. of Additional of the other | | C. BOMP TOMORESH C. BOMP TOMORESH | 0 | 0 | generate | paraticity a | 0 0 | - | **** | - | 8.0 | Personal Processing | : |
| THE R P. LEWIS CO., LANSING MICH. | | Cutoring - Sciences | 0 0 0 | 0 0 0 | 2011-0411-0410 2011-0411-0410 | (46.00) 1011 (46.00) 1017 | 0 0 0 | | Minet I and | 1848 1948 | 8.0 8.7 | ************************************** | |
| 1 | | я сламентальных сламентальных сламентальных сламентальных тисковство сос | 0 0 0 | 0 0 0 | 800-080-088 800-080-088 800-088-088 | (4000-1013 (4000-1013 (4014-400) | 0 0 0 | | attest beam | 1848 1848 182 | 40 50 50 | | |
| THE R R R R R | | сантин полнати сантин полнати сантин полнати сантин полнатична сантин полнатична сантин полнатична | 00000 | 0 0 0 0 | | (0000,7078 (0000,7078 (0000,7078 | 0 0 0 0 0 0 | | Altical based antical count at the count at the count | 1848 1948 184 184 | 40 10 10 10 | | |
| THE R R R R R R | | Landrer storesse Galdrer storesse Galdrer storesse Galdrer storesse Galdrer storesse Galdrer storesse Galdrer storesse | 000000 | 0 0 0 0 | 8010401488 8010401488 8010401488 | 196061-513 196061-513 196061-513 | 0 0 0 0 0 | | 1000 0000 1000 0000 1000 0000 1000 0000 | 818 1914 192 193 193 | 841 947 947 947 947 | | |

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:

| Transaction detail | Client detail | Instrument detail |
|---|-------------------|-----------------------|
| Trade Ref | | |
| frade Id | | |
| Executing Firm | | |
| nstrument Id | Venue | |
| Price | Quantity | |
| Vet Amount | Side | |
| Transmission Order CHOOSE | Country Branch | ▼ Membership |
| Frading Capacity 1 CHOOSE | Trading Capacity | / 2 |
| Buyer Firm Id | Seller Firm Id | · |
| Jp Front Payment | Up Front Payme | nt Currency |
| nvestment Decision Within Firm | Investment Decis | sion National ID Type |
| nvestment Decision Within Firm type CHOOSE | Country Of Inves | stor |
| nvest Firm Indicator | Derivative Notion | nal Increase Decrease |

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:

| Side | CHOOSE | _ | 0 |
|------------------------------------|----------------------|----------|--------|
| Туре | CHOOSE | • | |
| Identification Code | | | |
| First Name | | | |
| Surname | | | |
| BirthDate | YYYY-MM-DD | | |
| Identification Type | LEI | - | i C |
| Seller Identification Code | 549300I2Y1LCM | N3FHSB30 | ආ |
| Seller Country Branch | FR | | |
| Seller First Name | SELLER | | |
| Seller Surname Seller BirthDate | SELLER YYYY-MM-DD | | |
| Seller BirthDate | | | |
| Identification Type | LEI | • | |
| Buyer Identification Code | 549300I2Y1LCM | N3FHSB30 | අත |
| Buyer Country Branch | FR | | |
| Buyer First Name | BUYER | | |
| Buyer Surname Buyer BirthDate | YYYY-MM-DD | | |
| buyer birtitbate | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
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| | | | |
| | | | |
| | | | |

3. Click the "add" icon at the bottom of the client's details list: $oldsymbol{\Theta}$

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:

| EURO | NEXT SATURN qa2 | | | | | | | | | APA & ARM REPORTING |
|---------|-----------------------|-----------------------|-----------------------|-----------------|------------------|---------------|--------------------------|----------------------|-----------------------------|---------------------|
| | | | | | | | | | 🛔 11 | |
| 167 TRA | NSACTIONS | 1 | ELECT COLUMN TO | D DISPLAY | | FRE | E SEARCH | Q | | LTER |
| ee • | STRIKE PRICE NOTATION | STRIKE PRICE CURRENCY | OPTION EXERCISE STYLE | MATURITY DATE . | EXPRESSION ENTER | DELIVERY TYPE | OURNE DETAILS | USER + | BITRASS CONTROL FLAG | OFFERRAL WOR |
| | | | | | | | * | brack. | N0 | N0 |
| | | | | | | | * | lang-11 | N0 | 10 |
| | | | | | | | * | leg/11 | PAL3E | P6.31 |
| | | | | | | | CLIENTS | DETAIL | | Ph.08 |
| | | | | | | | Seller 1d C Seller Co | intry Branch | 549300/2Y1LCN3FH5830 FR | 14.30 |
| | | | | | | | Salar Fin Salar Las | | SELLER SELLER | Fac.M |
| | | | | | | / | Buyer Id C | Iode attry Branch | 541300(2Y1LCN37)(5830 FR | 74,38 |
| | | | | | | / | Buyer Firs Buyer Las | # Name | BUYER BUYER | 74.38 |
| | | | | | | | 1.00 | here and | F-6,16 | 74,08 |

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 <u>Upload file in the GUI</u>. 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 <u>4.7: Uploading reports through CSV file</u>, 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:
 - <u>o 5- New non-Optiq transaction;</u>
 - o 6- Amend non-Optiq transaction;
 - **<u>o</u>** 7- Cancel non-Optiq Transaction.
- <u>4-</u> 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:

| HISTO | TRANSACTION REFERENCE NUMBER 🗢 | ORIGIN 🖨 | STATUS 🖨 | DATE \$ [4042] Pending Euronex | QUANTITY | SIDE | |
|-------|--|----------|----------|---|----------|------|-----|
| • | VQQ3LUMFBCZR65483X9023FIWEDL17RBQ9PSW8PJW6 | 6 | 0 | Market Surveillance validation for non-Optiq | 599 | 0 | DEO |
| 0 | 164VDDA282 | 6 | 0 | transaction. 2023-10-19 12:11:01 | 5000 | 0 | NLE |

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".

| 74 TRANSACTIONS | SELECT COLUMN TO DISPLAY | FREE SEARCH Q | FILTER 🗮 |
|----------------------|-----------------------------|----------------------|------------------------|
| TRADE VENUE ID | TRADE REF | SECURITY ID | USER |
| VENUE | SIDE CHOOSE | MIC | STATUS CHOOSE |
| VOLUME | | TRADED PRICE | BUSINESS UNIT |
| From | - To | | |
| TO BE CLEARED | BYPASS CONTROL FLAG | DEFERRAL INDICATOR | TRANSACTION PRICE TYPE |
| CHOOSE | CHOOSE | CHOOSE - | CHOOSE 🗸 |
| SUBMITTING ENTITY ID | APA/ARM INDICATOR CHOOSE | ENTERING COUNTERPART | EXECUTING BROKER |
| ORIGIN | CHOOSE | | |
| CHOOSE | ARM APA | | |
| CLEAR ITEMS | APA & ARM | | |

Only APA transactions are displayed:

| | | | | | | | | | | | 10 | |
|---------|--|------|----------|----------------|------------|-------|--|--------------|------|------|--|---------|
| T I III | ANSACTIONS | SELE | CT COLUN | IN TO DISPLAY | • | | FR | EE SEARCH | • | Q | 1631 | ł |
| - | TRANSACTOR REFERENCE MARKER 1 | - | - | MILE. | - | 100.1 | - | 1000.0 | 85.4 | - | EXECUTIVE ENTERIO | 10.1106 |
| 0 | Technologia da | 0 | 0 | - | - | 0 | 1.0000000 | | - | 8.0° | anterspringer | - |
| 0 | Proprietanic control of the | 0 | 0 | - | - | 0 | Name and Address of Conception | - | - | 84 | Non-construction | - |
| 0 | TADOUTING COMPANY | 0 | 0 | and shares | - | 0 | 4.010000046 | - | | 8.0 | Inderheitberfelte | |
| 0 | Nomerorecteleadurecter | 0 | 0 | | 100 | 0 | 1.01010040 | - | 10.4 | - | Incomprision of a | - |
| 0 | Nucleiter Entry (and und the right) | 0 | 0 | and the second | 14/14/2017 | 0 | | 10000 | - | 10 | Automorphotomy | |
| 0 | The Development of the Developme | 0 | 0 | - | 10100-0007 | 0 | - | Tama dett. | 10.0 | . 24 | autorigation for the | - |
| 0 | REMARK | 0 | 0 | and the second | | 0 | 10420800 | Concession - | - | | 10000000000000000000000000000000000000 | |

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 <u>Statuses</u> | | |
| Checked & Ready | | Compliant Transaction after Client validation - Checked & Ready |
| Wait for check | 8 | Transaction is waiting to be checked |
| Sent | | Transaction is sent to Market Data |
| Failed | | Failed: Transaction contains errors. Failed transactions can be corrected and resubmitted 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:

| ALL FAILED | 2371 |
|------------|------|
| 13.95% | |
| | |

■ 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:

| ALL REJECTED | 946 |
|--------------|-----|
| 5.57% | |
| | |

- 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:

| APA Post-Trade | Instrument detail | |
|---|-----------------------|---|
| rade ld | | |
| xecuting Firm | Business Unit | |
| 969500AUXWPSHFPKUM60 | N/D | |
| instrument Id | Venue | |
| CH0006227612 | XSWX | |
| Side | Invest Firm Indicator | |
| BUY | TRUE | - |
| Price | Quantity | |
| 429.95531 | 518 | |
| Trading Capacity 1 | Trading Capacity 2 | |
| DEAL | МТСН | - |
| Price Currency | Price Notation | |
| EURA | MONE | - |
| 'eura' must be between 0 and 3 characters long (inclusive) | · | |
| Quantity Curroney | Quantity Notation | |

- 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:

| | | × |
|--------------------------------------|----------|------|
| are you sure you want to update Tran | nsaction | ? |
| ~ | YES | × NO |
| | | |

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.

| CDMOYEJ4 Executing Firm Business Unit 969500AUXWPSHFPKUM60 N/D Instrument Id Venue CH0006227612 XSWX Side Invest Firm Indicator BUY TRUE Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 Price Currency Price Notation | APA Post-Trade | Instrument detail | |
|---|----------------------|-----------------------|---|
| 969500AUXWPSHFPKUM60 N/D Instrument Id Venue CH0006227612 XSWX Side Invest Firm Indicator BUY TRUE Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL MTCH Price Currency Price Notation | Trade Id | | |
| 969500AUXWPSHFPKUM60 N/D Instrument Id Venue CH0006227612 XSWX Side Invest Firm Indicator BUY TRUE Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL Trading Capacity 2 Price Notation MONE | CDM0YEJ4 | | |
| Instrument Id Venue CH0006227612 XSWX Side Invest Firm Indicator BUY TRUE Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL Price Outrency Price Notation MONE | Executing Firm | Business Unit | |
| CH0006227612 XSWX Side Invest Firm Indicator BUY TRUE Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL MTCH Price Currency Price Notation | 969500AUXWPSHFPKUM60 | N/D | |
| Side Invest Firm Indicator BUY TRUE Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL MTCH Price Currency Price Notation | Instrument Id | Venue | |
| BUY TRUE Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL MTCH Price Currency Price Notation | CH0006227612 | XSWX | |
| Price Quantity 481.35733 793 Trading Capacity 1 Trading Capacity 2 DEAL MTCH Price Currency Price Notation | Side | Invest Firm Indicator | |
| 481.35733 793 Trading Capacity 1 Trading Capacity 2 MTCH Price Currency Price Notation MONE | BUY | ▼ TRUE | - |
| Trading Capacity 1 Trading Capacity 2 MTCH Price Currency Price Notation MONE | Price | Quantity | |
| DEAL MTCH | 481.35733 | 793 | |
| Price Currency Price Notation | Trading Capacity 1 | Trading Capacity 2 | |
| · · · · · · · · · · · · · · · · · · · | DEAL | ▼ MTCH | • |
| EUR MONE - | Price Currency | Price Notation | |
| | EUR | MONE | • |
| | | UNIT | |

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.

| EURONEXT SATURN | 🚷 OLAMBOARD 🛱 AFA K ARK REPORTING 🔊 AFA PRE-TRADE 🤁 COMMOUNTY REPORTING 📾 SLC MANAGER 🧐 OT CTARGE 🧐 OBSE TRADE |
|--|---|
| | I bett I I |
| | REFRESHALL Ø |
| ARM & APA POST-TRADE OVERVIEW | ß |
| Total Transactions ALL FAILED 13 0.01% | ALL SIN FENONS 234 BK ALL REJECTED 0 ALL CANCELED 8 ALL PENDING 0 8.05% |
| 115.8K | |
| OFF-BOOK ON EXCHANGE OBOE | ď |
| Total Transactions | |
| 92 | ALICANCELED 0 ALERTS 12 0.00% 13.04% |
| DETAIL | |
| POSITIONS OVERVIEW | 8 |
| Total Positions ALL FAILED 35 71.43% | ALL HEDOING 27 ALL NOT HEDOING 15 ALL CANCELLED 11 20.61% 22.45% |
| 45 | |
| DETAIL 🗮 | |
| SHORT/LONG CODE OVERVIEW | 5 |
| Total Codes ALL FAILED 0 0.00% | ALL EURONEXT 5 ALL BOL 0 ALL Spen-X 0 ALL AX Best Tradeg 0 ALL Mogen State 2 0.00% 0 0 |
| DETAIL | |
| APA PRE-TRADE OVERVIEW | ď |
| Total Quotes PRIVATE QUOTES 0 | |
| 0.00% | |
| | |

- Dashboard for members profile :

- DETAIL button :

On the dashboard page, the "DETAIL" Button:

DETAIL

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

| | ON EXCHANGE O | BOE | | | | | | | C |
|-----------|--------------------|--------------|-----------------|-----------------------------|-----------------|------------------|-------------------------------|------------|----------|
| Total Tra | ansactions | ALL FAILED 5 | ALL CANCELLED 0 | ALERTS 12 | | | | | |
| 9 | 92 | ALL FAILED 5 | 0.00% | 13.04% | | | | | |
| DETAIL | = | | | | | | | | |
| | | | | | | | | | E |
| TEMS | | | | | | | | FILTER | |
| | | | | | | | | | _ |
| | TOTAL \$ | DATE 🗢 | USER \$ | TRADING VENUE IDENTIFIER \$ | BUSINESS UNIT 🗣 | PARTICPANT ID 🕈 | PARTICIPANT COMMERCIAL NAME | тх туре 🕈 | S |
| tatus 🕈 | TOTAL 🕈 | DATE \$ | USER \$ | TRADING VENUE IDENTIFIER \$ | BUSINESS UNIT ¢ | PARTICPANT ID \$ | PARTICIPANT COMMERCIAL NAME ¢ | TX TYPE \$ | 3 |
| TATUS ÷ | TOTAL \$ 1 1 | | | | | | | | |
| 0 | TOTAL \$ 1 1 1 1 | 2018-09-08 | bet1 | XOFF | my BU 2 | 00000001 | MDA TEST LEI | OBOE | |

Saturn - User Guide - Euronext Cash and Derivatives Markets

- ALL FAILED Block :

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

| LL FAILED | 5 | | | | | | | | |
|-----------|----|-------------------|----------------------|------------------|--------------|----------------------------------|---------------------|----------------|----------------------|
| .43% | | | | | | | | | |
| | Χ. | | | | | | | | |
| | Å | EURONEXT SATURN | | | | | | | OBOE TI |
| | | | | | | | | ⊘ seb3 | |
| | | T 11 TRANSACTIONS | | SELECT COLUMN TO | DISPLAY - | FREE SE | EARCH Q | | FILTER |
| | | STATUS OF TRADE | REASON OF THE STATUS | TRADING VENUE | ISIN O | TRADE REFERENCE | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART |
| | | • • | | XBAR | EUNL00104224 | 43TRADEREFERENCEV/F078462949713 | 2014-10-28 17:81:18 | +0 | |
| | | • • | | XIBAR | EUNL00104224 | 43TRADEREFERENCEV//FD41457949713 | 2014-10-25 17:51:19 | 4-5 | |
| | | • • | | XIBAR | EUNL00184224 | 43TRADEREFERENCEV//FD41467779713 | 2014-10-25 17:51:18 | 4.5 | |
| | | • • | | XBAR | EUNL00104224 | 43TRADEREFERENCEV//FD41962966713 | 2014-10-25 17:51:10 | 4.0 | |
| | | • • | | XBAR | EUNL00104224 | 43TRADEREFERENCEVVFD41062055555 | 2014-10-25 17:51:18 | +0 | |
| | | • • | | XBAR | EUNL00184224 | 4TRADEREFERENCEV/FD41982985858 | 2014-10-26 17:51:18 | 4.5 | |
| | | • • | | XBAR | EUNL00104224 | 4TRADEREFERENCEV/FD41982985556 | 2014-10-25 17:51:10 | 4.8 | |
| | | • • | | XMGM | FR0000120844 | 3TRADEREFERENCEV//FD4196294976 | 2014-10-24 17:51:18 | | |
| | | • • | | XPRA | FR0000120844 | 43TRADEREFERENCEV/FD419504978 | 2014-10-24 17:51:18 | 4.8 | |
| | | . 0 | | XMEM | FR0000120844 | 3TRADEREFERENCETKBT2443039418 | 2014-10-17 22:10:39 | +5 | |
| | | | | XMSM | FR0000120844 | 43TRADEREFERENCETKBT2443009418 | 2014-10-17 23:10:30 | 4.5 | |

- ALL CANCELLED Block :

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

| | | | | | | | | 0 | CANCELLED |
|--------|------|---------------------|-----------------------------------|------------------------------|------------------|-------------|-----------------|---|-----------|
| | | | | | | | | | 0% |
| | | | | | | | | | |
| 080 | | | | | | NEXT SATURN | 🕌 EURO | | |
| | seb3 | | | | | | | _ | |
| | | | | | SELECT COLUMN TO | | - | | |
| FILTER | | arch Q | FREE SE | DISPLAY | SELECT COLUMN TO | ANSACTIONS | T 22 TR/ | | |
| | | | | | | | | | |
| | 40 | 2014-10-25 17:51:10 | SSTRADEREFERENCE/V/FO76452946713 | EUNL00164204 | XIAAR | 8 | | | |
| | +4 | 2014-10-25 17:51:18 | SSTRADEREFERENCE/VFD41457648713 | EUNL00184204 | XMAR | 0 | | | |
| | 4.0 | 2014-10-28 17:01:18 | SSTRADEREFERENCEV/PD41457728113 | EUNI.00184224 | 2004 | 0 | | | |
| | 40 | 2014-10-25 17:51:10 | SSTRADEREFERENCE/V/F0414/S2/05713 | EUNL00164224 | XIBAR | 8 | | | |
| | +4 | 2014-10-25 17:51:18 | 23TRADEREFERENCE/VF04185285555 | EUNE100184204 | XMAR | 0 | | | |
| | 40 | 2014-10-28 17:61.18 | 337840EREFERENCEV/P0418638688 | EUNL00184224 EUNL00184224 | XINAR | 0 | | | |
| | 40 | 2014-10-25 17:51:10 | attraceReference/v/fortaceartis | EUNL00164224 | 2000 | 8 | 1.0 | | |
| | | 2014-10-28 17:01:18 | 478A0EAEPERENCEV/7041467949713 | 8,76,20164224 | 1005 | 6 | | | |
| | 40 | 2014-10-25 17:51:18 | 478A06867686N06VVT041467779713 | EU/NL00164224 | XMAR | ő | | | |
| | +5 | 2014-10-25 17:51:18 | 3TRADEREFERENCE/VFD41457848713 | EUNL00154204 | XIAR | ő | | | |
| | ** | 2014-10-28 17:01/18 | 418406867686NCEV-F04146286113 | EUNL00184224 | XMAR | ő | | | |
| | 4.5 | 2014-10-25 17:51:15 | 378406867686NCEV/F041467779713 | EUNL00164224 | XMAR | 8 | | | |
| | +0 | 2014-10-25 17:51:18 | 3TRADEREFERENCEV//FD41663855113 | EUNL00164224 | XIBAR | 8 | | | |
| | 4.5 | 2014-10-26 17:61/18 | 3TRADEREFERENCEV/FD4106285555 | EUNL00184224 | XMAR | 0 | | | |

- ALERTS Block :

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

| ALERTS 2.23% | | 4 | | | | | bnp20 | |
|-----------------|------------|----------------------|-----------------|--------------|-------------------------|---------------------|----------------|----------------------|
| 4 TRANS | ACTIONS | | SELECT COLUMN T | O DISPLAY | FREE | SEARCH Q | | FILTER |
| STATUS O | OF TRADE © | REASON OF THE STATUS | TRADING VENUE O | ISIN O | TRADE REFERENCE © | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART |
| | A | | XMSM | IE008D4H0F21 | TESTALS1KFQBRVTBSD | 2018-08-25 12:10:12 | * | 7H60LXDRUGQFU67RNE97 |
| | A | | XMSM | IE008D4H0F21 | KFQ8RVT55D | 2018-08-25 12:10:12 | • | 7H6GLXDRUGQFU67RNE97 |
| | A | | XMSM | IE00BDZRXD00 | TESTXLS1TRADE0806014453 | 2018-08-23 12:30:36 | | 54930380V02CPH1DLK72 |
| | A | | XMSM | IE008D2PHD00 | TRADEOBOE814453 | 2018-08-23 13:35:36 | 4 | 54930080V02CPH1DLX72 |
| < | | | | | | | | > I ≪ 1 ≫ H 15 ∨ |

Saturn - User Guide - Euronext Cash and Derivatives Markets

- Column to display :

This button can be used to select columns to display

| SELECT COLUMN TO DISPLA | AY 🝷 |
|---|------|
| C X X X X X X X X X X X X X X X X X X X | QUAN |
| Origin | :41 |
| Status | :19 |
| Date | 19 |
| Quantity | |
| Side v 0: | :19 |
| | :19 |

- FILTER Button :

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

| | | 💄 bnp20 | • |
|-------------------------------|------------------------------|----------------------|---------------------------|
| FREE SEAF | асн Q | | FILTER 🗮 |
| TRADE VENUE ID | TRADE REF | SECURITY ID | STATUS CHOOSE |
| VENUE | SIDE CHOOSE | ORIGIN CHOOSE | SETTLEMENT FLAG CHOOSE |
| BYPASS CONTROL FLAG CHOOSE | DEFERRAL INDICATOR CHOOSE | APA/ARM INDICATOR | ENTERING COUNTERPAR |
| BUSINESS UNIT | USER | CHOOSE ARM APA | |
| CLEAR ITEMS | ¢ | APA & ARM OTC | RUN 2 |
| IE00BDZRXD00 | 11.15 XSMP | OBOE OBOE & ARM | 5463005GIOHA4V/VQNV28 |

≣

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):

| @ | DASHBOARD | | | | | OBOE 1 | |
|--------------|---------------------|--|----------------------------------|---------------------|----------------|----------------------|---|
| t | APA & ARM REPORTING | | | | iel1 | | • |
| ۳ | APA PRE-TRADE | | FREE | | | FILTER | E |
| \bigotimes | COMMODITY REPORTING | | TRADE REFERENCE © | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART | 2 |
| | SLC MANAGER | | 33TRADEREFERENCE/V/FD19452949/13 | 2014-10-25 17:51:18 | 48 | | ۲ |
| 5 | OTC TRADE | | 337RADEREFERENCEV//TD41467040713 | 2014-10-25 17:51:18 | 48 | | |
| | | | 33TRADEREFERENCE/VFD41457779713 | 2014-10-25 17:51:18 | 40 | | Ð |
| S | | | S3TRADEREFERENCEV/FD41662665713 | 2014-10-25 17:51:18 | 4.5 | | |
| | ORDER ID MANAGER | | 33TRADEREFERENCEV/FD41082085856 | 2014-10-25 17:51 18 | 4-5 | | |
| ß | | | 33TRACEREFERENCE/V/FD4106286666 | 2014-10-25 17:51-18 | 4.5 | | |
| 0 | | | 4TRADEREFERENCE/V/F076452049713 | 2014-10-25 17:51-18 | 44 | | |
| 0 | | | 3TRADEREFERENCEV/FD79K32W9713 | 2014-10-25 17:51:18 | 40 | | |
| • | About | | 4TRADEREFERENCE/VFD41457W9713 | 2014-10-25 17:51:18 | 45 | | |
| | O | | 4TRADEREFERENCE/VFD41457770713 | 2014-10-25 17:51:18 | 4-5 | | |
| 1 | New submission | | STRADEREFERENCEV/FD41457649713 | 2014-10-25 17:51:18 | 45 | | |

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:

📋 OBOE TRADE

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)

| EURONEXT SATURN | 1 DEV | | | | | | 080 |
|-------------------|----------------------|------------------|---|---|---|--|------------------------|
| | | | | | | Itel1 | |
| 95 TRANSACTIONS | S | ELECT COLUMN TO | DISPLAY * | FREES | SEARCH Q | | FILTER |
| STATUS OF TRADE # | REASON OF THE STATUS | TRADINO VENUE . | ISN 8 | TRADE REFERENCE \$ | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPAR |
| | | xmman | PR000120644 | TRUCEREPERENCET/RETORGEN415 REFORCESCON | 2018-08-11 11 38-40 2018-08-29 00:11:20 | muteu | 544000UP2308Min/14/547 |
| | | XMSM | 100000410721 | REPOBLESCES | 2016-05-35 22:40.15 | | 644030V/75058/C/HC2130 |
| | | XMEM | 1000802793000 | REFORME5028 | 2018-08-30 10:40:22 | | 54630553-04CJPPF1VH07 |
| > | | X08. | DUNL00104150 | 1%-00767070x0556.0121408749 | 2015-11-25 22:57:38 | 40 | |
| | | XERA | DURIL20003100 | 433178-0078278780000000000000000000000000000 | 2015-11-00 18-49-05 | +5 | |
| | | xindar | E0054W27611 | 43277840ERGFERENCE082794832213759 | 2015-11-00 12:49:05 | 45 | |
| | | XATH | FROMETOROS | TRADEREFERENCES/LUESSIGHED | 2015-11-19 17:11:20 | +0 | |
| - | | NUT | FRENUD184208 | 4277426R6767850CE/VCS18894058 | 2015-11-17 11.98-47 | 45 | |
| | | XBRA | FREND2154080 | TRADEREFERENCEOJA/10221148711 | 2015-10-29 14:20:45 | 45 | |
| | | ATTA | 8/4/2007/200 | TRADEPERENCE/CPRE18803106 | 2016-11-13 14:14:54 | 4.0 | |
| - | | X TRANSACTIONS S | NINNSACTIONS SELECT COLUMN TO Non- No | INTERSECTION SUBJECT COLUMN TO DISPLAY TOTAL TOTAL | X TRANSACTIONS SELECT COLUMN TO DISPLAY | Interactions DELECT COLUMN TO DISPLAY DECENCIL DECENCIL <thdecencil< th=""> DECENCIL DE</thdecencil<> | |

The following default information is provided:

| COLUMN | ICON /FORMAT | DESCRIPTION | | | | | | | |
|----------------------|-------------------|---|--|--|--|--|--|--|--|
| | | User can select one or multiple transactions: | | | | | | | |
| SELECTION | TickBox | - One line for manual modification | | | | | | | |
| | | - One or multiple lines for single or multiple cancellations | | | | | | | |
| | | Indicates the current status of the transaction | | | | | | | |
| STATUS OF TRADE | lcon | 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 | | Timestamp in microseconds of when the order/transaction request was | | | | | | | |
| | UTCTimestamp | initiated/released by the trader or trading system, or time of execution/order creation | | | | | | | |
| PRE TRADE FLAG | | | | | | | | | |
| ENTERING COUNTERPART | ISO 17442 | Code used to identify the entity executing the transaction | | | | | | | |
| ENTERING COUNTERPART | ISO 10383 | | | | | | | | |
| COUNTERPART TYPE | Char | Type of Entering counterpart | | | | | | | |
| PRICE | Decimal | Transaction Price | | | | | | | |
| QUANTITY | Decimal | Total transaction quantity | | | | | | | |
| SIDE | Integer | Transaction side | | | | | | | |
| ТХ ТҮРЕ | text | Transaction Type | | | | | | | |
| | String | Indication as to whether the transaction was executed under a pre-trade waiver in | | | | | | | |
| TRADE FLAG | | 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 | ISO 10383 | Code assigned for a matched trade by the Euronext Trading Engine and which was | | | | | | | |
| TRANSACTION ID | | 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 | | | | | | | |
| DEFERRAL INDICATOR | Integer | controls or not. Indicates the subscriber's deferred publication wish | | | | | | | |
| OTC POST TRADE | Integer String | Indicates the subscriber's deferred publication wish Indicator as to the type of transaction in accordance with Articles 20(3)(a) and 21(5)(a) | | | | | | | |
| INDICATOR | String | of Regulation (EU) 600/2014 as it has been on-shored in the UK | | | | | | | |
| INDICATOR | | or regulation (EO) 600/2014 as it has been on-shored in the OK | | | | | | | |

The window offers additional information and features:

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

FREE SEARCH

Transactions criteria – access to all transaction filters:

FILTER

=

Q

• Choice of the columns to display on the table:



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

| FUNCTION | DESCRIPTION |
|----------|--|
| 3 | Refresh button |
| | Display extended view of the report, i.e. all fields of the transaction (including client information) |
| X | Export to Excel. The exported file will contain the list of all transactions with all columns. |
| × | Cancel selected item |
| | Edit Selected Transaction |
| අ | Copy Selected Transaction |
| Ð | Insert a new transaction |
| | Generate ESMA Report |
| Ő | 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 <u>Status</u> | | |
| Checked & Ready | \bigcirc | 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 | A | 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 \square , go directly to new view and click on "Insert Transaction" icon from the contextual menu in the right part of screen \square

| OFF-BOOK ON EXCHANC | GE OBOE | | | | | | |
|---------------------|--------------------------|------------------|-------------------|----------------------------------|---------------------|----------------|----------------------|
| Total Transactions | ALL FAILED 112 59.89% | ALL CANCELLED | 4 ALERTS 2.14% | 4 | | | |
| DETAIL | 3 | | | | | | |
| | | | | | | bnp20 | |
| 187 TRANSACTIONS | S | SELECT COLUMN TO | DISPLAY * | FREE | SEARCH Q | | FILTER |
| STATUS OF TRADE \$ | REASON OF THE STATUS | TRADING VENUE | ISIN ¢ | TRADE REFERENCE + | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART |
| | | XMSM | IE00BDZRX000 | TDD2A5LU4TE44541469 | 2018-09-18 11:11:12 | 7 | 7H6GLXORUGQFU67RNER7 |
| | | XMEMX | IE00BDZRXD00 | TD02A5LU4TB4454145454 | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 |
| • • | | XMSM | IED08D2RxD00 | TD02A5LU4T84454145154 | 2018-09-18 11:11:12 | 7 | 7H6GLXDRUGQFU67RNE97 |
| | | XMSM | IE008D2F0x000 | T002A5LU4T844541478542 | 2018-09-18 11:11:12 | 7 | 7H80LXDRU0QFU87RNE97 |
| | | XMSM | IED0BD2PXD00 | TDD2A5LU4T844541895682 | 2018-09-18 11:11:12 | 7 | 7H6GLXDRUGQFU67RNE97 |
| • • | | XMSM | IE00802R×D00 | SILCWNEMOZORIUKISWW02FEC3008J00 | 2018-09-18 11:11:12 | 7 | 7H6GLXORUGQFU67RNE97 |
| . 0 | | XMSM | IE508027X000 | 1TFENGM7YRHOE42HF8SRXSX1E4FN9MU | 2018-09-18 11 11 12 | 7 | 7H60LXDRU0QFU67RNE97 |
| . 0 | | XMSM | IE00802RXD00 | YGSSGQXXSYFJ5SJHOPWAFTYLD5232EJ | 2018-09-18 11:11:12 | 7 | 7H6GLXDRUGQFU57RNE97 |
| • • | | XMSM | IE00802RX000 | YOSSGOXXISYFJ55JHOPWAFTYLD5232EJ | 2018-09-18 11 11 12 | 7 | 7H6GLXDRUGQFU57RNER7 |
| . 0 | | XMSM | IE008D2RXD00 | 35X/0EXTRI290X52207LU00W+FEIT005 | 2018-09-18 11 11 12 | 7 | 7H6GLXORUGQFU67RNE97 |
| | | XSMP | IE00BDZRXD00 | SRFYFTOE501509 | 2018-09-17 18:42:22 | | 54630052KMCJPPF1VH37 |

7.4.1 Transaction Type : OBOE

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

| | INSERT NEW TRANSACTION | |
|--------------------------|-----------------------------|--|
| ERT NEW TRANSACTION | APA/ARM indicator : OBOE | • |
| ARM indicator : CHOOSE 🗸 | | OBOE Details |
| | Trade Ref | |
| | Executing Firm | Trading date time |
| | 549300WCGB70D06XZS54 | YYYY-MM-DDThh:mm:ss.dddZ |
| | Instrument Id | Venue |
| | Side CHOOSE | Trading Capacity CHOOSE |
| | Price | Quantity |
| | OTC Post Trade Id | Waiver Indicator CHOOSE |
| | Bypass Control Flag | |
| | | Ĩ |
| | Counter Part Type CHOOSE | Entering Counterpart |
| | Deferral Indicator | Publication Datetime |
| | CHOOSE | YYYY-MM-DDThh:mm:ss.dddZ |
| | < | > |

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

| INSERT NEW TRANSACTION | APA/ARM Indicator OBDE & ARM | | 8 | INSERT NEW TRANSACTION APA/ARM indicator : 080E & ARM | - | | APA/ARM indicator : 080E 8.7 | | 8 |
|------------------------|--|------------------------------|----|--|------------------|--------------------------|--|------------|----------|
| | Transaction detail OBO | E Details Client detail | | Transaction detail OBO | E Details | Client detail | Transaction detail | | |
| | Trade Ref | | î | Counter Part Type CHOOSE | Entering Counte | rpart | Side Type | | . 0 |
| | Trade Id | | | Deferral Indicator CHOOSE | Publication Date | etime DThhommoss.dddZ | Identification Code First Name Surname | | |
| | Executing Firm 549300WCGB70D06XZS54 | | L | Euronext Trade Flags | Free Text | | BirthDate | YYYY-MM-DD | |
| | Instrument Id | Venue | I. | | | | | | |
| | Price | Price Notation CHOOSE | | | | | | | |
| | Guantity | Quantity Notation CHOOSE | | | | | | | |
| | Price Currency | Quantity Currency | | | | | | | |
| | Net Amount | Side CHCOSE | | | | | | | |
| | Transmission Order CHOOSE | Country Branch Membership | | | | | | | |
| | Trading Capacity 1 CHOOSE | Trading Capacity 2 CHOOSE | ~ | | | | | | |
| CANCEL X INSERT + | CANCEL X | INSERT | + | CANCEL X | | INSERT + | CANCEL X | | INSERT + |

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 :

| ALL FAILED | 107 | ALERTS | 4 |
|------------|-----|--------|---|
| 60.45% | | 2.14% | |
| | | | |

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

| | | | | | | | 💄 bnp20 | |
|----------------|--------------|----------------------|------------------|--------------|-----------------------|---------------------|----------------|----------------------|
| 1 07 TF | ANSACTIONS | | SELECT COLUMN 1 | TO DISPLAY | FRE | E SEARCH Q | | FILTER |
| STATU | S OF TRADE 🗢 | REASON OF THE STATUS | TRADING VENUE \$ | ISIN ¢ | TRADE REFERENCE \$ | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART |
| | 0 | | XSMP | IE008DZRXD00 | SRFYFTOE501509 | 2018-09-17 18:42:22 | | 54930052kMCJPPF1VH37 |
| | 0 | | XSMP | IE008DZRXD00 | SRFYFTOE5015458 | 2018-09-17 12-42-22 | | 549300SZHMCJPPF1VH37 |
| | 0 | | XMSM | IE008DZRXD00 | TDD2A5LU4TB44255 | 2018-09-17 12:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 |
| | 0 | | XMSM | IE008DZRXD00 | TDD2A5LU4TB148593 | 2018-09-17 12:11:12 | 7 | 7H6GLXDRUGQFU57RNE97 |
| | 0 | | XSMP | IE008DZRXD00 | SRFYFTOE5015148 | 2018-09-17 08:42:22 | | 549300SZHMCJPPF1VH37 |
| | 0 | | XSMP | IE008DZRXD00 | SRFYFTOE50151548 | 2018-09-17 08:42:22 | | 540300SZHMCJPPF1VH37 |
| | 0 | | XMSM | IE008D27XD00 | TDD2A5LU4TB4454354354 | 2018-09-15 01:11:12 | 7 | 7HSGLXDRUGQFUS7RNE97 |
| | 0 | | XMSM | IE008DZRXD00 | TDD2A5LU4TB44154 | 2018-09-15 01:11:12 | 7 | 7H5GLXDRUGQFU57RNE97 |

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

| OE | BOE Details | | | OBO | E Details | |
|---|-----------------------------|------|--|--|---|---|
| Executing Firm | Trading date time | ^ | | | V | |
| 549300WCGB70D06XZS54 | 2018-09-17T10:11:12.260000Z | | Executing Firm 549300WCGB70D06XZS54 | | Trading date time 2018-08-25T10:10:12.260000Z | |
| Instrument Id | Venue | | | | | |
| IE00BDZRXD00 | XMSM | | Instrument Id | | Venue XMSM | |
| | Trading Capacity | | | | | |
| BUY | CHOOSE | | Side BUY | | Trading Capacity DEAL | |
| • | (1001) missing | • | | • | JEAL - | |
| Price | Quantity | | Price | | Quantity | |
| 123.456 | 5000 | | 145 | | 23 | |
| 80111 price must be reported as a multiple of | 3000 | - 11 | OTC Post Trade Id | | Waiver Indicator | |
| à¬0.0001 | | | LRGS | (and the second | PRIC | 1 |
| OTC Post Trade Id | Waiver Indicator | | | 6 | [8019] pric is only used under the requirements set out in article 6 - rts 1 | |
| BENC | LIS | • | Bypass Control Flag | | | |
| Bypass Control Flag | | | Syptos contorring | | | |
| | | | | <u></u> | | |
| 8025] by pass must be 0 or 1 for oboe trades | ř. | | Counter Part Type | | Entering Counterpart | |
| Counter Part Type | Entering Counterpart | | CHOOSE | • | 7H6GLXDRUGQFU57RNE97 | |
| CHOOSE | 7H6GLXDRUGQFU57RNE97 | | Deferral Indicator | | Publication Datetime | |
| 1001] missing | THOUGH BRITERIA | - 11 | IMMEDIATE PUBLICATION | - | YYYY-MM-DDThh:mm:ss.dddZ | |
| Deferral Indicator | Publication Datetime | | Euronext Trade Flags | | Free Text | |
| IMMEDIATE PUBLICATION | 2018-08-24T10:11:12.260000Z | | 5 | _ | | |
| Euronext Trade Flags | Free Text | ~ | | | | |

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 :

| Image: constraint of the | | | | | | | | | | | 💄 bnp20 | |
|--|----------|---------------------------------|----------|----------|---------------------|------------|------|---------------|-------------|---------|-----------------|----------------------|
| Image: constraint of the | 8 TRANSA | ACTIONS | SELECT | COLUMN | TO DISPLAY | - | | FREE | SEARCH | Q | | FILTER |
| O TESTALSTIPACECOCCOCCC O O O 2019-06-29 19:01:33 690 513.339 O EXERCI-06-271 30198.001 XMEM BL033 5400044/04-07142/ML71 O TESTALSTIPACECOCCOCCC O 2019-06-29 19:01:33 690 191.108 0 EXERCI-06-271 305198.001 XMEM BL033 5400044/04-07142/ML71 O TESTALSTIPACECOCCOCCC O 2019-06-29 11:01:03 60111.108 0 EXERCI-06-271 20191.219 XMEM BL033 5400044/07-071 O TESTALSTIPACECOCCOCCC O 2019-06-29 17:10-09 12 XMEM BL033 5400004/007000022544 O TESTALSTIPACECOCCOCCCC O 2019-06-29 17:10-09 12 XMEM BL033 5400004/00700002544 O TESTALSTIPACECOCCOCCOCCC O 2019-06-29 17:10-29 O AM00817096 12 XMEM BL033 5400004/00700002540 O TEXALSTIPACECOCCOCCCC O 2019-06-29 19:01:33 64718.19 O EXERCI-06-271 201910-09 XMEM BL033 54000 | HISTO | TRANSACTION REFERENCE NUMBER \$ | ORIGIN 🗢 | STATUS ≎ | DATE ¢ | QUANTITY | SIDE | SECURITY ID | PRICE | VENUE 🗢 | BUSINESS UNIT 🗢 | EXECUTING ENTITY ID |
| O TESTALSTRAGEOROGEO1 S O 2016-05-20 f601.33 69111.106 G ED350-46721 23551.2019 XMBM BL023 54600884948679/07021 O TESTALSTRAGEOROGEO1 S Q 2016-05-20 f601.33 69111.106 Q ED350-46721 23551.2019 XMBM BL023 54600884948679/07021 O TESTALSTRAGEOROGEO1 S Q 2016-05-20 f601.33 671/611.44 S ED350-46721 51025.94/05 XMBM BL023 5460084948679/07024 O TPAOE08000000 S 2016-05-20 f601.33 677/611.44 S ED350-46721 51025.94/05 XMBM BL023 54600044094170404.17 O TPAOE0800000000 S 2016-05-20 f601.33 647/61.239 S ED3000-46721 31010.8001 XMBM BL023 54600044094717404.17 O TPAOE0800000000 S 2016-05-20 f601.33 64011.239 S ED3000-46721 31010.8001 XMBM BL023 54600044094717404.17 O TPAOE080000001 S 2016-05- | | TESTXLS1TRADEOBOER003 | G | 0 | 2018-08-29 16:01:33 | 6771611.49 | S | IE00BD4H0F21 | 51325.09106 | XMSM | BU020 | 5493001B2OGZ3KOG1G03 |
| Image: Constraint of the | | TESTXLS1TRADE08068002 | 6 | 0 | 2018-08-29 16:01:33 | 056128.330 | 6 | IE008D4H0F21 | 336109.6001 | XMSM | BU020 | 548300HUWQH7YHZVHL75 |
| O TRADECORDERCCI O 2016-06-2016.03 071911.40 O EXCERCE-0671 5132.0100 XMEM BLCC3 54600182022X001003 O TRADECORDERCCI G Q 2016-06-2016.03 G 100 5120.0100 XMEM BLCC3 54600182022X001003 O TRADECORDERCCI G Q 2016-06-2116.0133 64913.230 G 86000140721 23619.0001 XMEM BLCC3 54600182022X001003 O TRADECORDERCCI G 2016-06-2116.0133 64913.130 G 86000140721 23619.0010 XMEM BLCC3 54600182002X00100.001 | • | TESTXLS1TRADEOBOE6001 | 6 | 0 | 2018-08-29 10:01:33 | 591311.108 | B | IE008D4H0F21 | 328551.2619 | XMSM | BU020 | 549300BXEK8ERXF07G21 |
| O TRADECIDEDEDIZ O S Q 2319-06-29 H0:133 645128.339 S EE0800-40727 33518.6001 XMEM BU033 5460004.00/4/74/24/LTS O TRADECIDEDEDIX S 2319-06-29 H0:133 649138.339 S EE0800-40727 33518.6001 XMEM BU033 5460004.00/4/74/24/LTS O TRADECIDEDEDIX S 2319-06-29 H0:133 649131.108 G EE0800-40727 33518.6001 XMEM BL033 5460084.00/4/74/24/LTS | • | TESTXLS1TRADREMRF558920180823 | S | 0 | 2018-08-23 17:19:40 | 12 | U | AN8068571086 | 12 | XOFF | BU020 | 546300WCG870D06X2S54 |
| O TRADEGREERON S O 2016-06-20 16:01:33 NN111.105 EDESCH-0F2'1 220501.2010 XXEM ELCC3 546000000000000000000000000000000000000 | • | TRADEOBOE8003 | S | 0 | 2018-08-29 16:01:33 | 6771611.49 | 6 | IE008D4H0F21 | 51325.09108 | XMSM | BU020 | 5493001B2OGZ3KOG1G03 |
| | 9 | TRADEOBOE6002 | S | 0 | 2018-08-29 16:01:33 | 956128.339 | 6 | IE00BD4H0F21' | 336109.6001 | XMSM | BU020 | 546300HUWQH7YHZVHL75 |
| C THARENFESSION 10023 C C 2016/04/23 17:14-0 12 C ANGOMETIONS 12 XOFF BLOOD 5440000/CG6T0004/2354 | | TRADEOBOE6001 | 6 | 0 | 2018-08-29 16:01:33 | 591311.105 | B | IE008D4H0F21 | 328551.2519 | XMSM | BU020 | 540300BXEK8ERXF07G21 |
| | • | TRADREMRF558920180823 | S | 0 | 2018-08-23 17:19:40 | 12 | U | AN8068571088 | 12 | XOFF | BU020 | 549300WCG870D06X2S54 |

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

| Transaction detail | OBOE Details | Client detail | | Transaction detail | OBOE | Details | Client detail |
|--|------------------------------|---------------|---|------------------------------|------|---------------------------------|---------------------------|
| rade Id RADINGVENUEQBPU93570530 |)5 | | ^ | Counter Part Type CHOOSE | - | Entering Counte 549300B0VO | rpart 2CPH1DLK72 |
| Executing Firm 5493001B2OGZ3KOG1G03 | | | | Deferral Indicator CHOOSE | - | Publication Date 2011-11-19T | etime 13:24:52.114600Z |
| nstrument Id E00BD4H0F21 | Venue XMSM | | | Euronext Trade Flags | | Free Text | |
| Price 51325.09106 | Price Notation MONE | | | 55 | Ð | | |
| Quantity 6771611.49 | Quantity Notation UNIT | - | | | | | |
| Price Currency | Quantity Currency | | | | | | |
| Net Amount 737724.4009 | Side SELL | • | | | | | |
| Fransmission Order TRUE | Country Branch M | embership | | | | | |
| Frading Capacity 1 AOTC | Trading Capacity 2 CHOOSE | 2 | | | | | |
| Buyer Firm Id | Seller Firm Id | | | | | | |

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.

| | | | | | | | abnp20 | | |
|-----------------|--------------|----------------------|-----------------|---------------|---------------------------------|---------------------|----------------|----------------------|-----|
| T 113 TR | ANSACTIONS | | SELECT COLUMN T | O DISPLAY | FREE | E SEARCH Q | | FILTER | E |
| STATU | S OF TRADE O | REASON OF THE STATUS | TRADING VENUE | ISIN ¢ | TRADE REFERENCE \$ | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART | С |
| | 0 | | XMSM | IE00BD2FxID00 | TDD2A5LU4TB44541478542 | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 | |
| | 0 | | XMSM | IE00BD2RXD00 | SLLCWNEMO200/UKISMWDZFEC3008JG0 | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU67RNE07 | x 1 |
| | • | | XMSM | IED0BD2P0(D00 | YGSSGQXKSYFJSSJHOPWAFTYLD6Z3ZEJ | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 | (X) |

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

| 12111-1010/0210 | Z88Z06Z 10570 | M1 | JAMPA DU ZUZANIN. |
|-----------------|--------------------|------------|-------------------|
| | | | × |
| are you sur | e you want to cano | el items ? | |
| | | ✓ YES | × NO |
| | | | |

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

| OFF-BOOK ON EXCHANG | E OBOE | | | | |
|---------------------|------------|-----|---------------|----------|---|
| Total Transactions | ALL FAILED | 113 | ALL CANCELLED | 7 ALERTS | |
| 192 | 58.85% | 113 | 3.65% | 2.08% | 4 |

The status of trade cancelled changed from \heartsuit or $\stackrel{(0)}{•}$ or $\stackrel{(1)}{•}$ to \bigotimes

| | | | | | | | bnp20 | |
|-------|---------------|----------------------|------------------|--------------|---------------------------------|---------------------|----------------|----------------------|
| 7 TRA | SACTIONS | 1 | SELECT COLUMN TO | DISPLAY * | FREE | SEARCH Q | | FILTER |
| STATU | S OF TRADE \$ | REASON OF THE STATUS | TRADING VENUE | ISIN ¢ | TRADE REFERENCE \$ | TRADING DATE TIME | PRE TRADE FLAG | ENTERING COUNTERPART |
| | 8 | | XMSM | IE008DZRXD00 | TDD2A5LU4TB4454145154 | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 |
| | 8 | | XMSM | IE008DZRXD00 | TDD2A5LU4TB44541478542 | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 |
| | \$3 | | XMSM | IE008DZRXD00 | 1TFBNØMTYRHDE42HF8SRXSX1E4FNØMU | 2018-09-18 11:11:12 | 7 | 7H8GLXDRUGQFU57RNE97 |
| | 8 | | XSMP | IE008DZRXD00 | SRFYFTOE501589 | 2018-09-17 18:42:22 | | 549300S2kMCJPPF1VH37 |

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:*

| EURONEXT S | ATURN qa2 | | | | | | | | | APA PR | RE-TRADE |
|-------------|----------------------------|-----|----------|--------------|------------------|-----|-----|----------|--------------|----------------|------------------|
| | | | | | | | | | omp20 | | C |
| 0 QUOTES | SELECT COLUMN TO DISPLAY 👻 | | | | | | | | | FILTER | E |
| SECURITY ID | PRICE CURRENCY | міс | BID USER | BID DATETIME | BID SIZE | BID | ASK | ASK SIZE | ASK DATETIME | ASK USER | \boldsymbol{c} |
| | | | | | No records found | | | | | | ٢ |
| | | | | | | | | | | H et 1 De H 15 | a 🖻 |

| 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 |
| DID SIZE | Saturnieu | 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).

| | REFRESHALL 2 | | | | | | | | | |
|------------------------|-----------------|------------------------|---------------------|------------------|------------------|----------------|----------------------|--|--|--|
| ARM & APA POST-TRADE O | VERVIEW | | | | | | Ľ | | | |
| Total Transactions | ALL FALED 93.4K | ALL ISIN PENDING 24.0K | ALL REJECTED 6 | ALL CANCELLED 33 | ALL PENDING 0 | | | | | |
| 73.1K | 100% | 32.87% | 0.01% | 0.05% | 0.00% | | | | | |
| DETAIL | | | | | | | | | | |
| OFF-BOOK ON EXCHANGE | OBOE | | | | | | Ľ | | | |
| Total Transactions | ALL FALED 573 | ALL CANCELLED 13 | ALERTS 107 | | | | | | | |
| 925 | 61.95% | 1.41% | ALERTS 107 | | | | | | | |
| DETAIL 🗃 | | | | | | | | | | |
| POSITIONS OVERVIEW | | | | | | | Ľ | | | |
| Total Positions | ALL FALED 721 | ALL HEDGING 14 | ALL NOT HEDGING 724 | ALL CANCELLED 7 | | | | | | |
| 752 | 95.88% | 1.06% | 96.28% | 0.93% | | | | | | |
| DETAIL 📰 | | | | | | | | | | |
| SHORT/LONG CODE OVERV | леw | | | | | | ď | | | |
| Total Codes | ALL FALLED 0 | ALL FURDNEXT 0 | ALIBN 0 | All Signa-X-UK 0 | All Sirms-X-FU 0 | ALL Synapose 0 | ALL AV Block Trading | | | |
| 0 | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | | | |
| 4 | | | | | | | 5 | | | |

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.

| 0 |
|---|
| |
| |
| |

| | | | | | | | | 🛔 usertt | | 6 |
|-----------|------------|--|---------------------|----------|--|----------|-----------------|-------------|------|-----|
| peer coor | 6 | | s | ELECT CO | LUMN TO DISPLAY | | | | YATE | |
| i becer | 10006.8 | 1040 0000 # | 0400.07 | abetua e | | - | EPERTUR DATE 8 | exclusion a | | 0 |
| | - u | distance. | april carses | 0 | Ramoles West Fritzen and Reference (1) | Arrest | (and the second | 100-01-0 | | R |
| 1 | | utradicities/ | 2010/06/06 01 | 0 | inanian'i Sanan West, Fre as at Apr | Arrest - | 104.00A | 4127 106 16 | | |
| | 0.00 | 10000000 | | 0 | construct Dancer With Fire as a failure (I | -breest | | 100.00 | | |
| | *101*1 | dimension in the second | get in a regain | 0 | Dari technici et a latore (Da Pini, | Report. | 100.000 | | | 1.0 |
| 1 | 4140000 | L(NAUCON HARD | 2011-11-00 (R.24.44 | • | Derivatives and shares the Paris | Arrest | annaan | | | • |
| | 2124044 | 199120-0440 | | 0 | Derivation auf balanci dur Poly | Arrest | | | | |
| | - | (And Contraction of C | 2010/02/1014 | 0 | Designer dates from as a figst value. | Sent. | 201-014 | 10.01 | | |
| 8 | -1012/0002 | administration of the | | 0 | Energy West Press and April 1994 | Spar. | 2016-01-10 | 300404-08 | | |
| | 1122429 | 10400008146 | 211102103431 | 0 | Camples West Trans Street (1) | Spart 1 | 82500 | 1004-0210 | | |
| | | unaneer. | | 0 | Conception we have been been as the | Spart | 2020.04.00 | | | |
| | | - London and A | | 0 | Annual and the Print of a stage setue | Spect. | 2040-0 | -2006-01-00 | | |
| | | 12400000440 | 01021004 | 0 | Constant dataset from an a fight, where | Spect. | | 200404 | | |
| 10 | 1001040110 | 104000 | | 0 | The Daniel of Dates (Selection 1.1) | Spect | (and all of | | | |
| 8 | -0002475 | 1296610082171 | 201-021-034-01 | 0 | manufacture data and the second spectrum | Spint . | 214.625 | mon | | |
| | | 100000000000 | 1011-1017-1014-17 | 0 | Company of Concession and Concession of Concession, Name | Spin 2 | 2010/01/1 | | | |

On the dashboard page, the "DETAIL" Button:

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

| SHORT/LONG C | KORTILONG CODE OVERVIEW | | | | | | | | | |
|--------------|-------------------------|------------|---------------|----------|------------------|------------|------------------------|----------------------|--|--|
| Total Co | des ALL FALLED | a ALLEU | ONEXT 0 AL | | gen-X-UK 0 ALLS | ane X-EU 0 | ALL Synapse 0 | ALL AX Block Trading | | |
| 10.1 | | 0.00% | | 0.001 | | | ALL Synapse 0 0.00% | 0.00% | | |
| DETAIL | - | | | | | | | | | |
| 17 ITEMS | | | | | | | FILT | ER B | | |
| 5147V5 • | TOTAL B | DATE # | MARKET TYPE 8 | U108 B | PARTICIPANT ID . | PART | | | | |
| 0 | 12528 | 2017-10-10 | Econol | larg 11 | 000 | 20179 | | | | |
| 0 | | 2017-02-27 | Spin-1 | truit . | 000 | 10879 | | | | |
| 0 | | 2017-10-27 | format. | traili | 000 | 0879 | | | | |
| 0 | | 2017-10-27 | Luneviewy | 10mg20 | 000 | 20879 | | | | |
| 0 | | 2017-01-08 | Evened | tequilit | 000 | 20879 | | | | |
| | | | | | | | H H I | | | |

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

| SLORTLONG O | ODE OVERVIEW | | | | | | | 3 |
|-------------|--------------|------------|--------------|----------|------------------|-----------------|----------------|------------------------|
| Total Co | iw AU, PALED | t ALLEON | UNEST B A | L 808. 0 | ALL Signar S. UK | 41. Spra X-E0 E | All, Sympto | A MULAR Block Tealing |
| 10.1 | K •••• | 0.00% | a | 00% | 0.00% | 0.00% | 0.00% | 0.00% |
| DETAI | = | | | | | | | × |
| 17 ITEMS | | | | | | × | | |
| 50.02 8 | 10 M. # | ours a | MARKET OF T | USE (7 | | DALE | | STALUS |
| 0 | (more | 20140-0 | CHEMER | | eren . | Fight - | To | CHOCSE - |
| 0 | Ð | 2010/06-01 | Dyce 1 | | UVD. | IC IM | | PARTICIPANT NAME |
| • | | 2017 45 27 | Derivation 1 | | lana00 | Fixe | To | |
| 0 | | V BARRAN | / unimary | | 2000 I | USER | BARTICIPANT ID | MARKET TYPE Signali |
| 0 | , | 2217-11-01 | Dava et. | | L VD | | | |
| | | | | | | CLEAR LENS | | iais 🖉 |

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:

| T 2 ITEMS | | | | | | | |
|-----------|---------|------------|--------------|---------|------------------|-----|---------|
| STATUS # | TOTAL . | 647E # | WARET TYPE + | usen + | PARTICIPANT ID . | | |
| 0 | 24 | 897-047 | Synax | brgill | 00000879 | | |
| 0 | | 2017-10-28 | Synax | apt/me2 | 00000879 | | |
| | | | | | | H H | H H 5 • |

9.2 SLC CONSULTATION

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

| | | | | | | | | å | | 6 |
|----------|--------------|--|---------------------|----------|--|----------|-----------------------|------------|------------|----|
| 0000 COO | CK . | | S | ELECT CO | LUMN TO DISPLAY | | | | PATER | |
| Decker | 10000 0 | 4040 DOUG # | 84114 | analus a | construct a | - | APPECTAL DATE: 0 | - | - | 3 |
| 1 | | LOwlocotta | 21-2107 | ۲ | Rampine Millio Frid at a failure IC | house | 214-516 | 220.014 | 142 | 10 |
| | 14 | Linearanan | 107-1410-017 | 0 | transaction (min from a series | deriver. | 210.010 | 201103-0 | California | |
| 1 | 14 | (04003052) | 2010/06/06 01 01 | 0 | Construct Surgery States Free as a Satural S | from . | 214.458 | 005-05-14 | | |
| 10 | - | (And the second se | | 0 | Carl sectors a chever 0 a field. | heree | gannag | | | 41 |
| | 4010103 | covercise care | 21103124 | 0 | Certilections a terms 2 a Pete. | docume. | 3411110-01 | | | Ð |
| | 2124048 | 10210/2020/00 | 100 (0. 10. (c) (c) | 0 | Cart methods as a beauty in a Perio. | former. | percent. | | 99.01 | |
| 11 | -makersel | ubvécénikum- | 2010/07/01/07 | 0 | Description of the Property states | Tare 1 | 2011-01-01 | | test. | |
| | -0713-0862 | T0x000043%LM | 1010-0141-014-01 | 0 | Streamer (1999) For an a fight set at | Same - | | 2020-01-02 | mail | |
| | 01004008 | 100000009-000 | 201-021-04421 | 0 | 1000000 0000 First as a females 10 | Spec 7 | 20+0-0 | 1010.0 | 100 | |
| 1 | | -institution | 20.01.000 | ۲ | mannet factor With Frence Age. | Spect. | and the second second | mont | | |
| | wateries | Linectotie | 101110-01110-011 | 0 | frances and for an engineers | 1041 | 2144-4 | 228.01.18 | and the | |
| | | .000000-00 | 1017-0147 10104 | 0 | Entering the first at a tips, situal | April 1 | 21-10-12-10 | 2020-02-10 | **** | |
| 11 | 1001048778 | Lawecountgeam | arrived weeks | ۲ | Test Danaling Brites Table at a 18 | 19141 | 2020-02-01 | 104-02-11 | 100 | |
| 11 | -110210020 | A PARTY NAMES OF TAXABLE PARTY. | ALC: NO. 7 1944 | 0 | magnetic barren den for an enge | Spar | (114-14-24 | Street. | mail | |
| 10. | - Palaneet - | LINGCONTROL | 2017/02110-041 | 0 | Standard Million Print and Appl. Annual | Square. | 2040-0 | 100101-07 | 1000 | |

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 | | | |

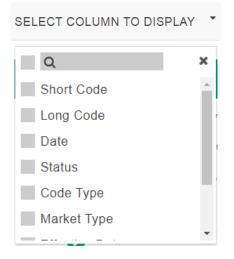
| COLUMN | ICON /FORMAT | SOURCE | DESCRIPTION |
|-----------------|------------------------|-----------------|---|
| | | | Checked & Ready |
| MARKET TYPE | Multi-choice | Saturn field | The market data |
| EFFECTIVE DATE | YYYY-MM-DD HH:MM:SS | Saturn field | Date as of which the short and long code 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:



| FUNCTION | DESCRIPTION |
|--------------|---|
| \mathbf{C} | Refresh button |
| X | Export to Excel. The exported file will contain the list of all SLC with all columns. |
| 8 | Cancel selected SLC |
| | Edit selected SLC |
| 2 | Insert a new SLC via Copy |
| Ð | Insert a new SLC |

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

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 realtime 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 <u>Statuses</u> | | |
| Checked & Ready | \bigcirc | 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:

| ALL FAILED | 2371 |
|------------|------|
| 13.95% | |
| | |

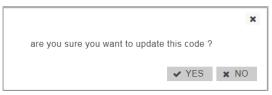
- Otherwise, from the detailed SLC report view based on user's criteria.
 - Select the SLC to amend. Please note that manual SLC amendment in the Saturn application can only be done for one SLC at once. Mass corrections can only be done via the Web Service: *In case multiple lines are selected, the amend 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:

| 549300IVCJ7FAYQ3IT | |
|--------------------|---|
| | must be exactly equal to 20 characters) |
| Effective Date | First Name |
| YYYY-MM-DD | |
| Surname | Date of Birth |
| | YYYY-MM-DD |
| Joint Account | |
| NO | ~ |

- 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.

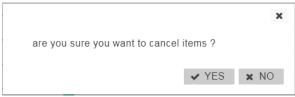


Choose the SLC to cancel by checking the checkbox on the left of the screen.



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:

| | | | | | | | | | | å 11 | 8 | |
|----------|------------|------------------|---|----------|----------|----------------------------------|---|---------------------|------------|--|----------|--------------|
| 007 0000 | | | SI | ELECT CO | LUMN T | O DISPLAY | | | | | | FATER |
| | 0000.0 | | 0475 B | - | - | SHORT CODE | | LONS CODE | v | FECTIVE DATE | | |
| | 1.4411 | Lineacougu | 100000-00-00-00-00 | ۲ | | | | | Fa | 200 | | - Ta |
| | | iberconto- | 411111111111111111111111111111111111111 | ۲ | in matte | SAUDKET TYPE CHOCKE | | CODE TYPE CHOOSE | - E4 | IC DATE | | · 16 |
| 1 | 1.1 | 104000001 | 2011-11-09-00-00-01 | 0 | - | status | | USER | | | | |
| £ | #1014 | | 1011-11-00 FT 102-00 | 0 | Queries | CHOOSE | 1 | | | | | |
| £ | an ordered | (2%862209 (1001) | 2010/10/06 (0.26-06 | 0 | Certin | | - | | | | | - |
| £ | 2124040 | 10010200000 | 41711010400 | 0 | Carlos | 111 at 111 lat. | × | | | | | 808 C |
| | - | 040000 | .211 45-27 How17 | 0 | Anna | an ann for a sign on a | | Salah. | 333+04-28 | | | 100 |
| | | unerologichi | 3017-10-27 10:31-37 | ۲ | - | an Altern Part of a Part, second | | Spin . | 1010.01.01 | | | 141 |
| | - | LINE COLOR IN | 3111-0-37 19-34-37 | 0 | | an deter free as a famous (d) | | Agent (| 011-0-1 | | 0.00 | mail |
| | | | 2017-10-27 Hole 07 | 0 | - | Deces Other Free as an Equi | | Spect. | June 14 | | 16 16 16 | |
| | - | contractor | 1011-0127-0124-01 | 0 | . terro | an data fi a a a sign sana | | Spect | 0000 | 1. | | |
| | | 109000009448 | 207-047-04007 | 0 | 1.000 | and the second second second | | Aprel . | 214-014 | | | 100 |
| | 101104110 | - Provide States | - | 0 | - | the second second process | | Apres 1 | 000141-11 | | | **** |
| 1 | anizes. | 02980.0081817 | 2010-017-01607 | 0 | - | Chevron drive free as an inpat | | Spect. | | 5 9 | 100 | 9922 |
| | | 1004000000444 | and said second | 0 | | Chargest Million Free and Aliger | | Servi . | make | | NAME: | 140 |

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:

Ð

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

| Short Code | Market Type |
|---------------------|-------------------------|
| Code Type CHOOSE | |
| Long Code | |
| Effective Date | First Name |
| YYYY-MM-DD | |
| Surname | Date of Birth |
| | YYYY-MM-DD |
| Joint Account | |
| NO | $\overline{\mathbf{v}}$ |
| | |
| | |
| | |
| | |

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.

| Short Code | Market Type |
|------------------------------------|-------------------------------|
| Code Type CLIENT IDENTIFICATION | AS A NATIONAL ID OR PNAL |
| Long Code | · |
| Effective Date YYYY-MM-DD | First Name |
| Surname | Date of Birth YYYY-MM-DD |
| Joint Account YES | • |
| Long Code 2 | First Name 2 |
| Surname 2 | Date of Birth 2 YYYY-MM-DD |

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.



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.

| EURONEXT SATURN qa2 | | | COMMODITY REPORTING |
|----------------------------------|--|--|------------------------------|
| | | ۲ | bnp20 |
| POSITIONS | SELECT COLUMN TO DISPLAY | FREE SEARCH Q | FILTER 🛤 |
| HISTO REPORT REFERENCE NUMBER \$ | STATUS C HOLDING POSITION TRADING DAY C DATE C | REPORTING ENTITY ID + POSITION HOLDER ID + POSITION HOLDER ID TYPE | • TRADING VENUE IDENTIFIER • |
| | | No records found | |
| | | | |
| ITIONS OVERVIEW | | | |
| Total Positions ALL FAILED | 49 ALL HEDGING 26 ALL NOT HEDGING | ALL CANCELLED 1 | |
| 51 96.08% | 49 ALL NOT RECOINS 28 49.02% | ALL CANCELLED 1 | |
| TAIL | | | |

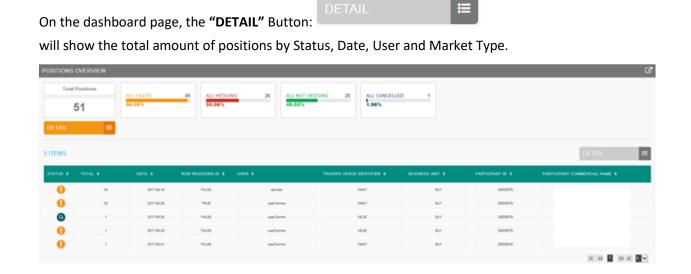
The blocks "ALL FAILED", "ALL HEDGING", "ALL NOT HEDGING", "ALL CANCELLED", are clickable and redirect to a pre filtered list of positions.

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



| 26 POSITIONS | ITIONS SELECT COLUMN TO DISPLAY | | | • | FREE SEARCH | Q | FILTER | | |
|----------------|---------------------------------|-------------------|------------------------|--------------------------------|-------------------------|---------------------------------|----------------------------|--|--|
| USINESS UNIT 🗘 | POSITION TYPE . | POSITION MATURITY | LONG POSITION QUANTITY | DELTA EQUIVALENT LONG POSITION | SHORT POSITION QUANTITY | DELTA EQUIVALENT SHORT POSITION | RISK REDUCING INDICATOR \$ | | |
| BU1 | OTC equivalent | All other months | 262693 | 52103 | 292972 | 786800 | TRUE | | |
| BU1 | Futures | Spot month | 650444 | 150007 | 89570 | 888317 | TRUE | | |
| BU1 | Futures | Spot month | 744148 | 10306 | 131144 | 513103 | TRUE | | |
| BU1 | OTC equivalent | All other months | 4569-48 | 340984 | 652316 | 065977 | TRUE | | |
| BU1 | Futures | Spot month | 527190 | 577349 | 457123 | 468085 | TRUE | | |
| BU1 | Options | Spot month | 409038 | 804548 | 347130 | 81026 | TRUE | | |
| BU1 | OTC equivalent | All other months | 413083 | 89660 | 679603 | 928970 | TRUE | | |
| BU1 | Futures | All other months | 005240 | 211788 | 07500 | 220807 | TRUE | | |
| BU1 | OTC equivalent | All other months | 64417 | 851001 | 370653 | 83853 | TRUE | | |
| BU1 | OTC equivalent | All other months | 714180 | 435409 | 401951 | 175405 | TRUE | | |
| BU1 | Options | All other months | 307749 | 551540 | 722228 | 965477 | TRUE | | |
| BU1 | Options | Spot month | 247529 | 584324 | 172328 | 043040 | TRUE | | |
| BU1 | OTC equivalent | Spot month | 776743 | 730411 | 180042 | 72582 | TRUE | | |
| BU1 | OTC equivalent | All other months | 120085 | 304459 | 380220 | 9903999 | TRUE | | |
| BU1 | Options | Spot month | 874232 | 185781 | 376902 | 468199 | TRUE | | |

K ≪ 1 2 D N 15 ✓



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

| POSITIONS | OVERVIEW | | | | | | | | |
|-----------|-----------|--------------------------|------------------|----------------------|-------------------|-------------------------------|-------------|-------------------------------------|------------------|
| Total | Positions | ALL FAILED | 49 ALL HEDGIN | IG 26 ALL NOT HED | | ALL CANCELLED 1 | | | |
| | 51 | 96.08% | 50.98% | 49.02% | | 1.96% | | | |
| DETAIL | i= | | | | | | | | |
| ITEMS | | | | | | | | | FILTER |
| STATUS © | TOTAL O | DATE O | RISK REDUCING ID | USER \$ | TRADING VENUE IDE | | | | |
| | | | | | | DATE | | | BUSINESS UNIT |
| 0 | 24 | 2017-09-19 | FALSE | spiUser | XM | DATE | - To | CHOOSE | BUSINESS UNIT |
| 0 | 24 23 | 2017-09-19 2017-08-25 | FALSE | apiUser userCommo | XM/ | DATE | - <u>To</u> | CHOOSE | |
| | | | | | XMA | From TOTAL From | - То | CHOOSE - | |
| 0 | 23 | 2017-08-25 | TRUE | userCommo | 300/ 300/ | From | | CHOOSE | PARTICIPANT NAME |
| () (3) | 23 | 2017-08-25 2017-08-25 | TRUE | userCommo | 300 300 XEL | From TOTAL From USER | - То | CHOOSE VENUE RISK REDUCING ID | PARTICIPANT NAME |

Ħ

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:

| Т тлем | IS | | | | | | | FILTER III |
|----------|----|------------|------|---------|-----|----|----------|-----------------------------|
| STATUS # | | | | | | | | PARTICIPANT COMMERCIAL NAME |
| 0 | 20 | 2017-08-28 | 79.6 | undaren | and | 84 | 00000179 | |
| | | | | | | | | H 44 9 H 8 V |

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:

| EURONEXT SATURN qa2 | | | | | COMMODITY REP | ORTING |
|----------------------------------|--|---------------------|----------------------|-------------------------|---|---|
| | | | | > bnp20 | | C |
| 0 POSITIONS | SELECT COLUMN TO DISPLAY | | FREE SEARCH | Q | FILTER | E |
| HISTO REPORT REFERENCE NUMBER \$ | STATUS & HOLDING POSITION TRADING DAY & DATE | REPORTING ENTITY ID | POSITION HOLDER ID 0 | POSITION HOLDER ID TYPE | TRADING VENUE IDENTIFIER | С |
| | | No-records found | | | | \bigcirc |
| | | | | | H ≪(¹) → H ¹⁵ ∨ | ⊥ ↓ ↓ |

The list of commodity positions are displayed as follows:

| EUR | RONEXT SATURN qa2 | | | | | 🚯 DASHBOARD | | G 🗘 |
|-------|---------------------------|----------|------------------------------|---------------------|---------------------------|-----------------------------|----------------------------|-----|
| | | | | | | | CommoUser | |
| 37 PC | OSITIONS | SELEC | T COLUMN TO DISPLAY | - | FREE SEARCH | Q | FILTER | : |
| F | REPORT REFERENCE NUMBER 🗢 | STATUS 🗢 | HOLDING POSITION TRADING DAY | DATE 🌣 | REPORTING ENTITY ID 🗢 | POSITION HOLDER ID O | TRADING VENUE DENTIFIER \$ | C |
| | QAT CO MM 00 03 | • | 2017-01-10 | 2017-11-13 14:35:02 | 2138007TNJ412N79RU03 | 2138007TNJ412N79RU03 | XMAT | 0 |
| | HPWM01KQ50 | 0 | 2017-08-02 | 2017-11-09 10:22:48 | 7H8GLXDRUGQFU57RNE97 | R0MUWSFPU8MPRO8K5P83 | XEUE | 2 |
| | TRADEREFERENCE597 | • | 2017-11-21 | 2017-10-11 14:53:39 | 54930012Y1LCN3FHSB30 | 549300FEXEH0B3TS5U26 | XMAT | 6 |
| | TRADEREFERENCE598 | • | 2017-11-25 | 2017-10-11 14:53:39 | 549300 FEXEH0 B3 TS 5U 25 | 54930035Z08DW3R34538 | XMAT | |
| | TRADEREFERENCE595 | • | 2010-10-13 | 2017-10-11 14:53:39 | 549300 FEXEH0 B3 TS 5U 25 | 549300 5GIO HA 4V VQ NV 28 | XMAT | Ľ, |
| | TRADEREFERENCE594 | • | 2015-10-29 | 2017-10-11 14:53:39 | 54930012Y1LCN3FHSB30 | 549300 OE V8 QJ 44 FN U7 39 | XMAT | E |
| | TRADEREFERENCE593 | • | 2016-10-25 | 2017-10-11 14:53:39 | 5493009Z76P5B851RY34 | 549300FEXEH0B3TS5U26 | XMAT | |
| | TRADEREFERENCE592 | 0 | 2017-10-11 | 2017-10-11 14:53:39 | 549300 FEXEH0 B3 TS 5U25 | 549300KFCCJ1Y2M20965 | XMAT | |
| | TRADEREFERENCE591 | 0 | 2015-11-29 | 2017-10-11 14:53:39 | 549300BXEK8ERXF07G21 | 549300 BXEK8ERXF07G21 | XMAT | |
| | TRADEREFERENCE590 | 0 | 2016-11-16 | 2017-10-11 14:53:39 | 5493003SZ08DW3R34S38 | 549300UPZ83BMVN7WS47 | XMAT | |
| | TRADEREFERENCE587 | 0 | 2017-11-21 | 2017-10-11 14:49:50 | 54930012Y1LCN3FHSB30 | 549300FEXEH0B3TS5U26 | XMAT | |
| | TRADEREFERENCE586 | • | 2017-11-26 | 2017-10-11 14:49:50 | 549300 FEXEH0 B3 TS 5U 26 | 5493003SZ08DW3R34S38 | XMAT | |
| | TRADEREFERENCE585 | 0 | 2018-10-13 | 2017-10-11 14:49:50 | 549300 FEXEH0 B3 TS 5U 25 | 5493005GIOHA4VVQNV28 | XMAT | |

| 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 Accepted -10-18 08:20:22 |
| 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 <u>Statuses</u> | | | |
| Checked & Ready | | Checked & Ready: Position report validated | |
| Failed | | Failed: Position report contains errors. Failed position reports can be corrected and resubmitted 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:

| Security Id | |
|---|---|
| FRENX0873815 | |
| Holding Position Trading Day | Reporting Entity ID |
| 2017-10-20 | 549300FNZ97DXGFX0T14 [11] wrong esma code. not referenced. |
| Position holder ID | Position holder email |
| 5493009Z76P5B851RY34 [11] wrong esma code. not referenced. | test3@demo3.com |
| Ultimate Parent entity ID | Ultimate Parent entity email |
| 5493003SZ08DW3R34S38 | holder1@client.com |
| Ultimate Parent entity type | Trading Venue |
| NATIONAL ID | XMAT [13] invalid value |
| Position Type | Position Maturity |
| OPTIONS | ALL OTHER MONTHS |
| Long Position Quantity | Delta Equivalent Long Position |
| 852317 | 873795 |
| Short Position Quantity | Delta Equivalent Short Position |
| 198020 | 515436 |
| Risk Reducing Indicator | Investment Firm Indicator |
| FALSE | FALSE V |
| Free Text1 | Free Text2 |
| Smith | Henry |
| Free Text3 | Free Text4 |
| Gris | Audi |
| Free Text5 | |
| Londres | |

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:

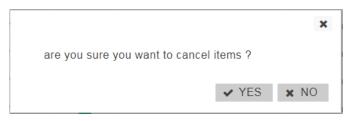
13. From the Transaction details screen, choose the lines to cancel.



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:

| | | | | FREE SEARCH | Q | FILTER |
|-------------------------------|-----------|------------------------------|---------------------|------------------------|-----------------------|----------------------------|
| REPORT REFERENCE NUMBER \$ | STATUS \$ | HOLDING POSITION TRADING DAY | DATE O | REPORTING ENTITY ID \$ | POSITION HOLDER ID \$ | TRADING VENUE IDENTIFIER + |
| TRADEREFERENCESVEA8376670483 | 0 | 2017-10-20 | 2017-09-19 11:59:40 | 549300FN297DX0FX0T14 | 5493009276P58851RY34 | XMAT |
| TRADEREFERENCELYFY3830588801 | 0 | 2016-10-23 | 2017-09-19 11:59:40 | 549300UP2838M/N7W547 | 540300EXEKSERXF07G21 | XMAT |
| TRADEREFERENCERYFF3824385596 | 0 | 2015-10-10 | 2017-09-19 11:59:40 | 540300FEXEH083TS5U28 | 546300FEXEH063T55U28 | XMAT |
| TRADEREFERENCEIPWQ1205641032 | 0 | 2017-10-21 | 2017-09-19 11:58:40 | 548300/VCJ7FAYQ3/780 | 5463003SZ08DW3R34S38 | XMAT |
| TRADEREFERENCESBTG696884258 | 0 | 2017-11-24 | 2017-09-19 11:59:40 | 549300/VCJ7FAYQ3/760 | 549300KFCCJ1Y2M20965 | XMAT |
| TRADEREFERENCEZHGT6540041583 | 0 | 2016-10-13 | 2017-09-19 11:59:40 | 540300K8VS72R87WM840 | 5403003SZ08DW3R34S38 | XMAT |
| TRADEREFERENCENWW/G706888862 | 0 | 2016-11-18 | 2017-09-19 11:59:40 | 546300HUWQHITYHZVHL75 | 546300FN297DXGFX0T14 | хмат |
| TRADEREFERENCEN-H0/4724098444 | 0 | 2017-10-28 | 2017-09-19 11:59:40 | 5403008XEK8ERXF07021 | 549300UP2838MVN/7W547 | XMAT |
| TRADEREFERENCECRPT#6105#2222 | 0 | 2015-11-15 | 2017-09-19 11:59:40 | 54930035Z08DW3R34538 | 549300FEXEH0B3TS5U26 | XMAT |
| TRADEREFERENCELKFU8789769411 | 0 | 2015-11-25 | 2017-09-19 11:59:40 | 540300UP2838M/N7W547 | 5483000EV80J44FNU738 | хмат |
| TRADEREFERENCEHTBU8007357549 | 0 | 2018-10-14 | 2017-09-19 11:59:40 | 5463005GIOHA4V/QNI/28 | 5493005GIOHA4VVQNV28 | XMAT |
| TRADEREFERENCELHMT5076082302 | 0 | 2017-11-28 | 2017-09-19 11:59:40 | 5493008XEK8ERXF07021 | 549300UP283BM/N7WS47 | XMAT |
| TRADEREFERENCEBCIU2834817457 | 0 | 2015-10-21 | 2017-09-19 11:59:40 | 549300KFCCJ1Y2M23985 | 549300/VCJ7FAY(23/780 | XMAT |
| TRADEREFERENCEPCUC8109034029 | 0 | 2017-10-24 | 2017-09-19 11:59:40 | 5493000EV8QJ44PNU739 | 546300HUWQH7YHZVHL75 | XMAT |
| TRADEREFERENCE/TPJ8322854757 | 0 | 2017-11-18 | 2017-09-19 11:59:40 | 549300H8V\$72R87VM/549 | 54R000FEXEH083TS5U26 | XMAT |

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.

| Security Id | |
|---------------------------------------|---------------------------------------|
| FRENX0873815 | |
| Holding Position Trading Day | Reporting Entity ID |
| 2017-10-20 | 549300FNZ97DXGFX0T14 |
| | [11] wrong esma code. not referenced. |
| Position holder ID | Position holder email |
| 5493009Z76P5B851RY34 | test3@demo3.com |
| [11] wrong esma code. not referenced. | |
| Ultimate Parent entity ID | Ultimate Parent entity email |
| 5493003SZ08DW3R34S38 | holder1@client.com |
| Ultimate Parent entity type | Trading Venue |
| NATIONAL ID | ▼ XMAT |
| | [13] invalid value |
| Position Type | Position Maturity |
| OPTIONS | ▼ ALL OTHER MONTHS ▼ |
| Long Position Quantity | Delta Equivalent Long Position |
| 852317 | 873795 |
| Short Position Quantity | Delta Equivalent Short Position |
| 198020 | 515436 |
| Risk Reducing Indicator | Investment Firm Indicator |
| FALSE | ▼ FALSE ▼ |
| Free Text1 | Free Text2 |
| Smith | Henry |
| Free Text3 | Free Text4 |
| Gris | Audi |
| Free Text5 | |
| Londres | |

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:

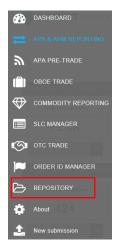
10.8 LIST OF INSTRUMENTS ON THE COMMODITIES WITH THEIR ISIN CODE AND SPOT MONTH INDICATOR

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)

| FILTER | | |
|-------------|----------|------------|
| ISIN | CFI CODE | MIC |
| | 3 | XMAT |
| CLEAR ITEMS | × | v C |

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

| | ISIN: | FRENX0011028 |
|---------------------------|--------------------------|----------------------|
| T 3.1K INSTRUMENTS | AMR: | YFEC0161100000F |
| FRENX0000393 (XMAT) | Venue: | XMAT |
| FRENX0000625 (XMAT) | Currency: | EUR |
| FRENX0000708 (XMAT) | Classification Trans | FCAPSX |
| FRENX0000815 (XMAT) | Classification Type: | FURPSA |
| FRENX0000856 (XMAT) | Product Code: | ECO |
| FRENX0000914 (XMAT) | Symbol Index: | 4226300016 |
| FRENX0000922 (XMAT) | Underlying Product Code: | ECO |
| STRENX0000930 (XMAT) | Underlying Name: | Rapeseed / Colza |
| FRENX0001177 (XMAT) | | |
| FRENX0001243 (XMAT) | Tick Size Numerator: | 25 |
| FRENX0001565 (XMAT) | Tick Size Denominator: | 100 |
| FRENX0001664 (XMAT) | Is Deleted: | |
| FRENX0001961 (XMAT) | | |
| FRENX0002043 (XMAT) | Is Liquid: | |
| FRENX0002050 (XMAT) | ADT: | 0.00000 |
| FRENX0003983 (XMAT) | LIS PreTrade: | 0 |
| FRENX0004775 (XMAT) | | |
| FRENX0005053 (XMAT) | LIS PostTrade: | 0 |
| FRENX0005061 (XMAT) | SSTI PostTrade: | 0 |
| FRENX0005079 (XMAT) | Expiry Date Offset: | Other maturities (2) |
| FRENX0005087 (XMAT) | | |
| FRENX0010988 (XMAT) | Sent To MDG: | |

FILTER

:=

• 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

| | _ | |
|-----------------------|---|---|
| T 3.1K INSTRUMENTS | × | ວ |
| ☑ FR0000120644 (XMAT) | | - |

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

| EURONEXT SATURN prod | | PROFILES MANAGEMENT |
|------------------------------|----------|---------------------|
| NEW USER 🔥 NEW BU 🚰 | PRITER 🗮 | dieblache 🕞 |
| T 1 PARTICIPANTS | R 2 * * | |
| ▶ 🏛 Euronext NV (NXT00000) O | | |

Thereafter, click on New Profile

| EURONEXT SATURN prod | 😤 USERS MANAGEMENT | • |
|----------------------|--|---|
| | $\ \xi_{\rm D}^{\rm s} _{\rm D}^{\rm D} = {\rm diablache}$ | ۲ |
| 19 PROFILES | 277 | |

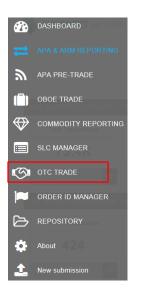
And then check the boxes related to OTC Cleared Facility

| Dashboard ARM | | | | |
|-----------------------|-------|----------|----------|--|
| Upload ARM Trades | | | | |
| Dashboard ARM Trades | | | | |
| Dashboard Commodities | | | | |
| Upload Commodities | | | | |
| Orderld manager | | | | |
| Upload Orderld | | | | |
| OTC matching | ~ | v | | |
| Upload OTC Matching | ~ | | V | |
| Profile Management | | | | |
| Referencial manager | | | | |
| SLC manager | 10.00 | | | |
| | | | | |

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

| EUR | ONEX | T SATURN peua | | | | | 🌝 отс те | RADE |
|---------|-------------|---------------------------------|--|-----------|---------|-----------------------------|----------------|------|
| | | | | | | | | |
| TRANSAC | CTIONS | 3 | | | | | FILTER | : |
| | | | | | | | | |
| STATUS | s 🗢 1 | TRANSACTION REFERENCE NUMBER \$ | TRADING DATE TIME | OWNERSHIP | SIDE 🖨 | SECURITY ID | PRICE | |
| STATUS | | TRANSACTION REFERENCE NUMBER \$ | 2018-07-18 14:08:39 | | SIDE \$ | SECURITY ID FR0000133308 | PRICE 35.45 | |
| | > | | | | | | | |
| | 3ª | 1531915597940000 | 2018-07-18 14:08:39 | C | C | FR0000133308 | 35.45 | EUR |
| © © | | 153191597940000 091234509 | 2018-07-18 14:08:39 2018-03-19 11:22:22 | | G | FR0000133308 | 35.45 35.45 | EUR |

Complete the fields

| Instrument Id | Side |
|--|----------------------|
| FR0000133308 | CROSS |
| Price | Quantity |
| 14.200 | 94449 |
| Price Currency | Entering Counterpart |
| EUR | |
| Settlement Period | Memo Text |
| 2 | |
| Guarantee Flag | |
| CLEARED AND GUARANTEED BY A CLEARING H | IOUSE 🗸 |

| Account Number 1903 | Account Type CLIENT | • |
|-------------------------|------------------------|---|
| Client Id Test | Clearing Firm Id | |
| Clearing Mode CHOOSE | • | |
| Seller Details | | - |
| Account Number | Account Type HOUSE | • |
| Client Id | Clearing Firm Id | |
| Clearing Mode MANUAL | • | |
| | | |

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

| URONEX | SATURN peua | | | | | | | | отс 🕲 т | TRADE |
|-------------|---|--|-----------|---------|------------------------------|---------------|----------|----------|--|---------|
| | | | | | | | | | <u> </u> | |
| NSACTIONS | | | | | | | | | FILTER | |
| | | | | | | | | | | |
| | RANSACTION REFERENCE NUMBER \$ | TRADING DATE TIME \$ | OWNERSHIP | SIDE \$ | SECURITY ID | PRICE | CURRENCY | QUANTITY | GUARANTEE FLAG | ENTERIN |
| | RANSACTION REFERENCE NUMBER ¢ 1531919644142000 | TRADING DATE TIME . • 2018-07-18 15:14:04 | OWNERSHIP | side ¢ | SECURITY ID FR0000133308 | PRICE | CURRENCY | QUANTITY | GUARANTEE FLAG Cleared and Guaranteed by a Clearing House | ENTERIP |
| STATUS + TI | 1531919844142000 on reference number [153191964 | 2019-07-18 15:14:04 4142000] | | | THE R. LEWIS CO. | 6002 | | | | ENTERIN |
| STATUS + TI | 1531919844142000 | 2019-07-18 15:14:04 4142000] | | 0 | FR0000133308 | 14.2 | EUR | 94449 | Cleared and Guaranteed by a Clearing House | ENTERIN |
| STATUS + TI | 1531919844142000 on reference number [153191964 RINGCOUNTERPART][1015] Entering Counterpart sh | 2018-07-18 15:14:04 4142000] @ ould be empty | | 0 | FR0000133308 FR0000133308 | 14.2 35.45 | EUR | 94449 | Cleared and Guaranteed by a Clearing House Cleared and Guaranteed by a Clearing House | ENTERIN |

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

| EURONEX | T SATURN peua | | | | | | | | 100 0TC | TRADE 🗘 |
|-------------|---------------------------------|--|-----------|--------|------------------------------|---------------|----------|-------------------|--|----------|
| | | | | | | | | | | |
| ANSACTIONS | 3 | | | | | | | | FILTER | |
| | | | | | | | | | | |
| STATUS \$ T | TRANSACTION REFERENCE NUMBER \$ | TRADING DATE TIME | OWNERSHIP | SIDE 0 | SECURITY ID | PRICE | CURRENCY | QUANTITY | GUARANTEE FLAG | ENTERING |
| | TRANSACTION REFERENCE NUMBER • | TRADING DATE TIME \$ 2018-07-18 18:02:83 | ownership | side + | SECURITY ID FR0000133308 | PRICE | CURRENCY | QUANTITY 94449 | GUARANTEE FLAG Cleared and Guaranteed by a Clearing House | ENTERING |
| 5 | | | | | | | | | | ENTERING |
| 9 | 1531919644142000 | 2018-07-18 16:02:63 | 0 | Θ | FR0000133308 | 34.2 | EUR | 94449 | Cleared and Guaranteed by a Clearing House | ENTERING |
| 9 | 1531919544142000 | 2018-07-18 18:02:53 2018-07-18 14:08:39 | 0 | 0 | FR0000133308 FR0000133308 | 14.2 25.48 | EUR | 04440 04440 | Cleared and Guaranteed by a Clearing House Cleared and Guaranteed by a Clearing House | ENTERING |

| Description |
|---|
| |
| Code used to identify the financial instrument. This code has to be processed with the MiFID Instrument ID Type |
| Price of an instrument in a Saturn declaration |
| Currency in which the price is expressed |
| This field indicates the settlement delay in trading days, from 0 to 30 days |
| This field indicates if the trade is guaranteed or not (for clearing purposes) |
| Transaction side |
| Total transaction quantity |
| Code used to identify the entity executing the transaction |
| |
| This field indicates the account type for which the transaction is entered. |
| Client ID |
| This field indicates the account type for which the transaction is entered |
| 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: - <u>Section 9.1 Dashboard</u> – 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: <u>3.2 Logging in</u> (RSA and TOTP Two-Factor Authentication) <u>4.1 Logging in</u> <u>3.5.4 Change User's 2FA mode</u> In <u>1.1 MiFID II Euronext Reporting Services</u> (Added a reference on UK DRSP regulatory framework governing.) |
| 2.7 | December 2021 | Euronext | Added Section <u>2.3 Password Policy</u> The following sections have been updated: In <u>1.1 MiFID II Euronext Reporting Services</u> : Added a reference on UK onshored regulation. In <u>1.2 Trade Publication and Transaction Reporting Functionalities</u> : 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 OUK 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 <u>Password Policy</u>: Updated password historization policy. Addition of section 3.8 <u>E-mails notification</u>: clients may provide e-mails for Euronext communications. |
| 5.16.0 | Jun 2022 | Euronext | The following sections have been updated: Section <u>2.2 Configuration</u>: URL are updated Section 6.3 <u>Amending A failed or Rejected Transaction</u> |
| 5.18.0 | September 2022 | IT Market Services – WMA | The following sections have been updated: Section <u>Editing a Transaction</u>: 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 <u>Short-long codes management services</u>: Updated with new print screens since functionality improvement. Added Section 9.7.1 <u>Client Natural ID SLC Mapping – non-MiFID Members only</u>: New required fields for non-MIFID members only. Removed Section Order ID Management Service: Depreciated service. |
| <u>5.351.0</u> | 28 Oct 2024 | <u>IT Market</u> 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. |