Document title

TRANSACTION REPORTING GUIDELINES FOR NON-MIFID MEMBERS

Document type

FUNCTIONAL OVERVIEW

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21	Euronext

1. INTRODUCTION

1.1 PURPOSE

MiFIR Art. 26(5) requires the obligation for a trading venue to report complete and accurate details of the transactions executed on its systems to their National Competent Authority, when they involve a firm that is not directly subject to MiFIR/MiFID II rules (the "Non-MiFID Member Firms") in MiFIR Art. 26(1).

This document provides indications to the Non-MiFID Member Firms of Euronext Cash & Derivatives markets, in order to fulfil the obligation to article 2.4 MEMBERS CONTINUING OBLIGATIONS, rule 2402, in the Euronext Rule Book Book I: Harmonised Rules.

Non-MiFID Member Firms must ensure at all times that it has provides Euronext with all the data required according to the Commission Delegated Regulation (590/2017/EU) under conditions and manner specified by Euronext in one or more Notices.

1.2 READERSHIP

This document is relevant to trading, operations, compliance and technical staff within the Non-MiFID Member Firms.

1.3 WHAT'S NEW?

Version Number	Date	Change Description
1.4.1	30/07/2025	■ Section 2.1 updated to reflect the new deadline to report SLC to Saturn: same day as the first use at the latest.
1.4	21/10/2024	■ Amended table of modifiable fields in section 3.3, added important notice. Added "3" Cross in section 3.3.1. Removed menntion of GUI in section 3.3

1.4 CONTACTS

Operational Client Support Desk

Telephone:

Belgium	+32 2620 0585	Netherlands	+31 20 721 9585
France	+33 1 8514 8585	Norway	+31 20 721 9585
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Email: clientsupport@euronext.com   **Service hours:** 07:00 – 22:00 CET/CEST

1.5 DOCUMENTATION

■ Commission (EU) Delegated Regulation 2017/590 (formerly known as RTS 22)

- [ESMA Guidelines on Transaction Reporting](#)
- [Transaction Reporting Validation Rules](#)
- [Saturn Web Specifications](#)
- [Saturn User Guide](#)
- [Saturn Short Long Code Management – Detailed Functional Specification – Euronext Cash and Derivatives Markets](#)

1.6 ABBREVIATIONS

Abbreviation	Description
ENX	Euronext
ESMA	European Securities and Markets Authority
EU MiFIR	Markets in Financial Instruments (MiFIR) - Regulation (EU) No 600/2014
LEI	Legal Entity Identifier
NCA	National Competent Authority
TR	Transaction Reporting
TV	Trading Venue

CONTENTS

2. OPERATIONAL PROCESS

2.1 OVERVIEW

In order to fulfil to the requirements of MiFIR Art. 26(5), Euronext is reporting transactions made on Euronext Cash & Derivatives markets on behalf of non-MiFID members. Due to the level of information required it is not feasible to collect all data required from the order entry. As such, all Non-MiFID Members must provide Euronext with all the complementary data requested under RTS 22, to allow Euronext to report complete and accurate details of transactions executed on its markets to the Competent Authorities. For this purpose, client can amend transactions editing the fields where client input is expected (details below in this document).

Non-MiFID members Transaction Reporting is executed via Euronext Saturn application, through which transaction reports are built, validated, and forwarded to the NCA.

Saturn opening hours: 06:30 – 22:00 CET weekdays.

Transaction(s) on Euronext markets are sent to Saturn. Saturn then performs internal reconciliation, validation against XSD, and checking for content errors. This is an automatic process. A transaction will be reported once all checks have been passed.

Members must ensure all transaction details are correct and ensure to provide Euronext with all relevant information so that complete and accurate transaction reports can be submitted for each trade.

Step	Description	Cut-off deadline for the Non-MiFID members (time in CET/CEST)
#1	Non-MiFID member **ensures to submit the Short Long Code** Mapping in Saturn on the day the code will be used (D) at the latest.	D*
#2	Non-MiFID member executes a trade on Euronext markets	From anytime on D
#3	The transaction(s) are automatically imported into Saturn with a set of RTS22 fields initialized based on Trade data / Instrument referential / Membership data. The Transaction has the status "ENX to be completed".	From anytime on D
#4	The Automatic Reconciliation runs and updates all transaction having status "ENX to be completed". The process retrieves the Short Long Code (SLC) mapping from Saturn SLC Manager. The short codes are replaced by long codes (Investment Decision Within Firm, Execution Within Firm, Client Identification Code) and this includes data related to Natural Persons. Additional fields are also initialized. The Transaction changes status to "Checked & Ready"*.	On D every hour**
#4bis	Transactions with status "Checked & Ready" are ready to be processed and sent towards the NCA(s). RTS22 files are sent twice per day. A transaction created after the cut-off is reported in the next slot. The transaction status becomes "Sent" (amendment is not possible under this status).	On D at 14:00 and 22:30 CET **For CONSOB only (Borsa Italiana transactions)** on D+1 at 14:00

#5	Non-MiFID members must ensure the transaction data is correct and amend any transaction that requires additional details which the TV does not have. Only transactions with status "Accepted", "Checked & Ready", "Failed," and "Rejected" can be amended by the client. A transaction that is amended after it has been sent to the NCA(s) (with status "Accepted", "Failed", "Rejected") will be resent in the next batch. In this case, the cancellation of the previous transaction and the submission of the New transaction is automatically managed by Saturn.	before D at 14:00 or 22:30, or after the Regulator feedback **For CONSOB only (Borsa Italiana transactions)** before D+1 at 14:00 or after the Regulator feedback

* All trading members on Euronext markets <u>must</u> submit their Short Long Code mapping in Saturn SLC Manager, the day they use the short code in Production <u>at the latest</u>. Euronext strongly encourages members to submit their Short Long Code mappings in advance of their use in the Production environment.

** The Automatic Reconciliation currently runs twice per day (13:00 and 21:30) but will be extended to run once every hour with the migration of Borsa Italiana Non-MiFID clients to Saturn.

2.2   AUTOMATIC RECONCILIATION

The below chart shows how Saturn receives and processed transaction reporting for non-MiFID members. The process is automatic.
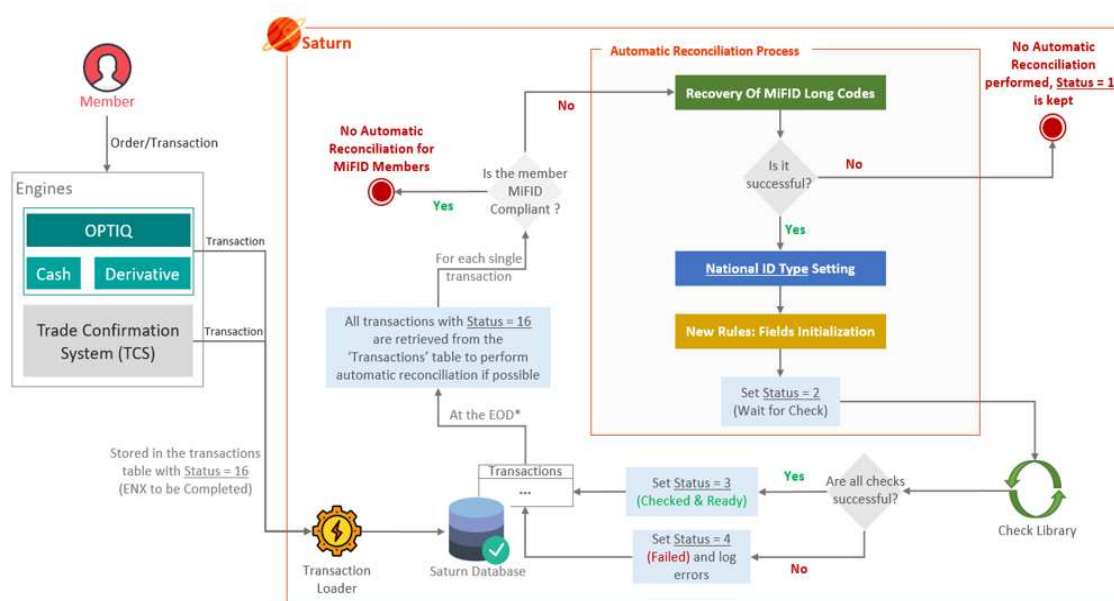
3.   TRANSACTION REPORTING GUIDELINES

3.1   ACCESS

All Non-MiFID members have by default access to Saturn.

To have the correct Non-MiFID Transaction Reporting rights, the user must be:

- Category: **Supervisor**

- Profile: **ArmNonMifid** (profile already available by default on Saturn, both in Production and Next-EUA environment)

If the Member needs to request a new user:

- In case of GUI user, the MCA (Member Connectivity Administrator) can request it via Connect Portal webform: https://connect2.euronext.com/en/form/saturn-user-id-order-form

- In case of API user, the Saturn Admin user is able to create it, as per paragraph 3.5.3 of the Saturn - User Guide - Euronext Cash and Derivatives Markets - External - v5.28.0

As soon as it is created, the Saturn Admin can assign to the user the aforementioned Category (**Supervisor**) and Profile (**ArmNonMifid**). The same Category and Profile assignment can be done for an already existing Saturn user.

Customers can contact Market Access team (market-access@euronext.com) for support on configuration process.

IMPORTANT:

Prior to accessing Saturn for PRODUCTION Transaction Reporting amendment purposes, all Non-MiFID members must perform tests to amend transaction(s) in our Next EUA (p-EUA) environment and test the login in Production Environment. While there is no mandatory conformance test, clients must ensure to be able to perform amendments and to not cause any issues on the transaction reporting.

Customers can contact Operational Client Support Desk (see section 1.3) for support on testing process.

3.2   STATUS REPORT E-MAIL

All Non-MiFID members are asked to sign-up to receive a daily report with status of their transactions inside Saturn.

Please read the latest *Saturn - User Guide - Euronext Cash and Derivatives Markets - External* document located on IT Documentation. Refer to section "3.8 E-MAILS NOTIFICATION" and case (1).

3.3   AMENDMENTS

As explained in previous sections, Euronext reports on behalf of Non-MiFID members firms with RTS22 data available in an automatic manner.

Non-MiFID member firms are expected review and amend transactions whenever additional information is required or requires to be amended.

The **Amendment** of transactions can be performed using **File Upload** function (via Saturn GUI or API). There is no possibility to "Enter" or "Delete" Euronext transactions.

The only exception is the reporting of disaggregated trades (linked to pending allocation and aggregated transactions). Refer to the section 3.4 for more details.

Please refer to the Saturn Web Specifications for technical details on how the amendment of transactions works and the file upload details.

> Non-MiFID members should not amend transactions before the Automatic Reconciliation has run (when in "ENX to be Completed" status). This can interrupt the automatic process and cause transactions to remain in a "Failed" status. Likewise, clients should not amend fields that are automatically populated by the Automatic Reconciliation unless specified. Refer to the table in in section 3.5 for list of fields where client input could be expected.

As a reminder, transactions can only be amended when in status:
- **Accepted**
- **Checked & Ready**
- **Failed**
- **Rejected**

A transaction in "**Failed**" status should be corrected by the Non-MiFID member.

A transaction in "**Rejected**" status will be investigated by Euronext as it's likely not related to the content of the file.

The below table shows fields where client input is expected. Other fields that are automatically populated by Saturn are not expected to be amended by clients.

SATURN EXTERNAL FIELD	FIELD NO	FIELD (RTS22)	RTS22 Rules	CLIENT INPUT
Net Amount	35	Net amount	Conditional	Yes
Country Of Investor	58	Country of the branch responsible for the person making the investment decision	Conditional	Yes
Country Of Executor	60	Country of the branch supervising the person responsible for the execution	Conditional	Yes
ShortSellingIndicator	62	Short selling indicator	Optional	Yes

> **IMPORTANT**
>
> Although considered as amendable in the previous version of the document, the fields related to the Buyer and Seller information (Buyer/Seller Country Branch, Buyer/Seller Decision Maker Code, Buyer/Seller Decision Maker First Name, Buyer/Seller Decision Maker Surname, Buyer/Seller Decision Maker BirthDate) must not be amended. If a Non-MiFID member needs to amend one of the field related to the Buyer/Seller information, can refer to Euronext Operational Client Support Desk.

3.3.1 FILE UPLOAD (.CSV)

The amendment can be performed using the file upload function (.csv format), <u>only after the Automatic Reconciliation has run</u>.

A subset of fields are mandatory in the file upload. The value of those fields must match the details of the trade to be amended.

The fields are:

- **ARM APA Indicator** – should always be "1" Transaction Reporting
- **Side** – "1" (Buy), "2" (Sell), or "3" (Cross)
- **Action** – always "2" for Amend
- **Transaction Reference Number** – The Transaction Reference Number generated by Saturn (<u>after the Automatic Reconciliation has run</u>).
- **Trading Venue Transaction ID** – The Trade Unique Identifier of the trade
- **Executing Entity ID** – Non-MiFID member LEI
- **Trading Date Time** – The Trading Date Time of the trade
- **Venue** – MIC of the instrument
- **Security ID** – The instrument ISIN code.

Additional fields should be added depending on what information should be amended. Therefore, to the aforementioned mandatory fields, customer needs to add any fields to be amended (list provided in the previous section).

Besides the mandatory fields, fields that do not require an amendment should not be present in the .csv file. Uploading a header with no data will count as a removal.

Note that some fields cannot or should not be amended. Refer to the previous section and to the paragraph *3.5 - Key Fields for consideration* for further details. Only a subset of fields are expected to be amended by clients.

Please refer to the [Saturn Web Specifications](#) for technical details on how the amendment of transactions works and the file upload details.

A sample .csv file for the amendment is available under [IT Documentation](#) and provided here: [Sample TR file amendment.Short Selling Indicator](#)

In the example, the Short Selling Indicator field has been modified, indeed the file includes the mandatory fields and the Short Selling Indicator field.

3.4 REPORTING OF DISAGGREGATED TRADES

Non-MiFID members are reminded that, in case of TRs referring to a transaction derived from an order with ClientIdentificationShortCode flagged as 'AGGR' or 'PNAL' at order entry, the member is requested to report the off-venue disaggregated transactions to Euronext (see section 5.30.3 in *ESMA guidelines on Transaction Reporting*).

This is the only case where a Non-MiFID member should Enter a new transaction, and it can only be performed through the **File Upload** function (Saturn GUI or by API).

In these cases, the following rules must be applied:

    a. In the Transaction Reporting for the aggregated market-side transaction:

when the Non-MiFID Member Firm is buying (selling) under "AOTC" trading capacity:

- The "**Buyer(Seller) Identification Code**" must be always populated with value "**INTC**";
- The "**Short Selling Indicator**" must always be reported as blank.

    b. **In the Transaction Reporting for the disaggregated client transaction:**
- The field "**Venue**" must be always set to "**XOFF**";
- The field "**Trade Unique Identifier**" must contain the aggregate market-side Transaction Unique Identifier, with a unique sequence number;
- The field "**Disaggregated Trade Indicator**" must be always set to "**1**".

The fields "**Trade Unique Identifier**" and "**Disaggregated Trade Indicator**" are mandatory for the disaggregated client transaction reporting.

As far as concerns the **Trade Unique Identifier**" field, specifically used for the disaggregated trades:

- When reporting a disaggregated trade, **Trade Unique Identifier** must be populated with the *TUI+Seq num* and the field **Trading Venue Transaction ID** should not be reported (not present in the .csv file).
- Instead, when amending a trade not related to a disaggregated transaction, the **Trading Venue Transaction ID** field must be populated with the TUI.

Furthermore:
- When entering a disaggregated transaction, all relevant RTS22 fields must be reported in the disaggregated transaction report, including Long codes (Saturn does not reconcile disaggregated transactions versus Saturn Short Long Code mappings). This is different from making an amendment, where only a subset of fields are required in the file upload.
- A reconciliation between the original and disaggregated trade will take place and a reconciliation error may appear if the information does not match.

More details can be found in the *Euronext APA ARM services – Functional overview* document, see section "5.4.1 Pending allocation and aggregated transactions reporting".

A disaggregated trade reporting sample .csv file is available under IT Documentation and provided here: Sample TR file disaggregated transactions.

3.5 KEY FIELDS FOR CONSIDERATION

Report Status (field #1)	
Saturn field	Action
Rule	This field is automatically managed and reported by Saturn.
How to populate	This field cannot be amended.
Notes	All transactions are reported with "NEW". An amendment by a Non-MiFID member means a "CANC" is sent for the old report and a "NEW" for the new (amended) report.

Transaction Reference Number (field #2)	
Saturn field	Transaction Reference Number
Rule	This field is automatically populated by the Automatic Reconciliation process.

How to populate	This field should not be amended*.
Notes	This field will always be blank for new transactions with a status "ENX to be completed". It will be automatically populated once the Automatic Reconciliation runs. ***** The Automatic Reconciliation will overwrite any values that was amended on this field. For this reason, clients should not amend this field.

Trading Venue Transaction Identification Code (TVTIC) (field #3)

Saturn field	Trading Venue Transaction ID
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field cannot be amended.
Notes	The value populated is the Trade Unique Identifier (TUI). For further information, see InfoFlash of 2 Jun 2022.

Executing Entity Identification Code (field #4)

Saturn field	Executing Entity ID
Rule	This field is automatically populated by Saturn based on Membership referential data.
How to populate	This field cannot be amended.
Notes	This field is automatically populated with the Non-MiFID Member Firm's LEI code.

Investment Firm covered by Directive 2014/65/EU (field #5)

Saturn field	Investment Firm Directive Indicator
Rule	This field is automatically populated by the Automatic Reconciliation process. The value is always populated with "false".
How to populate	This field should not be amended by clients.
Notes	

Submitting Entity ID (field #6)

Saturn field	Submitting Entity ID
Rule	This field is automatically managed and reported by Saturn.
How to populate	This field cannot be amended.
Notes	This field is automatically populated with the LEI code of Euronext depending on the country. FRANCE = 969500HMVSZ0TCV65D58 NETHERLANDS = 724500V6UOK62XEZ2L78 BELGIUM = 5493007YLUF2KAS0TM17 PORTUGAL = 529900K0OK4J5I7A5V66 IRELAND = 635400DZBUIMTBCXGA12 NORWAY = 5967007LIEEXZXHDL433 (For future use) ITALY = 8156005391EE905D3124

Buyer identification code / Seller identification code (field #7 and #16)

Saturn field	Buyer Identification Code & Seller Identification Code
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended
Notes	Saturn imports the Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into SLC Manager. The transaction is sent to Saturn populated with the short code used in order entry (input by the member). The Automatic Reconciliation will replace the short code with the long code. This field must not be amended by clients as the Automatic Reconciliation automatically processes the information. Reminder: All clients must submit their Short Long Code mapping, at minimum, the day before the short code is used in Production.

Country of the branch for the buyer / Country of the branch for the seller (field #8 & field #17)

Saturn field	Buyer Country Branch & Seller Country Branch
Rule	This field is not populated by Saturn.
How to populate	This field cannot be amended.
Notes	

Buyer – first name(s) / Seller – first name(s) (field #9 & field #18)

Saturn field	Buyer First Name & Seller First Name
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended by clients.
Notes	Saturn imports the Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into SLC Manager. Saturn then maps the short code in order entry with the long code provided into SLC. This field is populated when the SLC CodeType=2 (Client Identification as a National ID or PNAL) is used. Clients should not amend this as it is retrieved from Saturn SLC Manager. Clients must ensure their Short Long Code mapping is submitted before said short code is used in Production.

Buyer – first name(s) / Seller – first name(s) (field #9 & field #18)

Saturn field	Buyer Surname & Seller Surname
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended by clients.
Notes	Saturn imports the Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into SLC Manager. Saturn then maps the short code in order entry with the long code provided into SLC. This field is populated when the SLC CodeType=2 (Client Identification as a National ID or PNAL) is used. Clients should not amend this as it is retrieved from Saturn SLC Manager. Clients must ensure their Short Long Code mapping is submitted before said short code is used in Production.

Buyer - date of birth / Seller - date of birth (field #11 & field #20)	
Saturn field	Buyer BirthDate & Seller BirthDate
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended by clients.
Notes	Saturn imports the Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into SLC Manager. Saturn then maps the short code in order entry with the long code provided into SLC. This field is populated when the SLC CodeType=2 (Client Identification as a National ID or PNAL) is used. Clients should not amend this as it is retrieved from Saturn SLC Manager. Clients must ensure their Short Long Code mapping is submitted before said short code is used in Production.

Buyer decision maker code / Seller decision maker code (field #12 & field #21)	
Saturn field	Buyer Decision Maker Code & Seller Decision Maker Code
Rule	This field is not populated by Saturn.
How to populate	This field cannot be amended.
Notes	

Buy decision maker - First Name(s) / Sell decision maker - First Name(s) (field #13 & field #22)	
Saturn field	Buyer Decision Maker First Name & Seller Decision Maker First Name
Rule	This field is not populated by Saturn.
How to populate	This field cannot be amended.
Notes	

Buy decision maker – Surname(s) / Sell decision maker – Surname(s) (field #14 & field #23	
Saturn field	Buyer Decision Maker Surname & Seller Decision Maker Surname
Rule	This field is not populated by Saturn.
How to populate	This field cannot be amended.
Notes	

Buy decision maker - Date of birth / Sell decision maker - Date of birth (field #15 & field #24)	
Saturn field	Buyer Decision Maker Surname & Seller Decision Maker Surname
Rule	This field is not populated by Saturn.
How to populate	This field cannot be amended.
Notes	

Transmission of order indicator (field #25)

Saturn field	Transmission Of Order Indicator
Rule	This field is automatically populated by the Automatic Reconciliation process with "false".
How to populate	This field should not be amended.
Notes	

Transmitting firm identification code for the buyer / Transmitting firm identification code for the buyer (field #26 & field #27)

Saturn field	Transmitting Firm ID For The Buyer & Transmitting Firm ID For The Seller
Rule	This field is currently not populated by Saturn.
How to populate	This field should not be amended.
Notes	

Trading date time (field #28)

Saturn field	Trading Date Time
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field cannot be amended.
Notes	

Trading capacity (field #29)

Saturn field	Trading Capacity 1 & Trading Capacity 2
Rule	This field This field is automatically populated by Saturn based on trade data.
How to populate	This field cannot be amended.
Notes	

Quantity (field #30)

Saturn field	Quantity
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field cannot be amended.
Notes	

Quantity currency (field #31)

Saturn field	Quantity Currency
Rule	This field is automatically populated by Saturn based on Instrument Referential data.

How to populate	This field cannot be amended.
Notes	

Derivative notional increase/decrease (field #32)

Saturn field	Derivative Notional Increase Decrease
Rule	This field is currently not populated by Saturn.
How to populate	This field should not be amended.
Notes	

Price (field #33)

Saturn field	Price
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field cannot be amended.
Notes	

Price currency (field #34)

Saturn field	Price Currency
Rule	This field is automatically populated by Saturn based on Instrument Referential data.
How to populate	This field cannot be amended.
Notes	

Net amount (field #35)

Saturn field	Net Amount
Rule	This field is automatically populated by the Automatic Reconciliation process. This is populated only for Bonds.
How to populate	This field can be amended. The Automatic Reconciliation will automatically populate this field, but clients are expected to update this field with correct value (if required). Especially for inflation Indexed bonds.
Notes	

Venue (field #36)

Saturn field	Venue
Rule	This field is automatically populated by Saturn based on Instrument Referential data.
How to populate	This field cannot be amended.
Notes	

Country of the branch membership (field #37)

Saturn field	Country Branch Membership
Rule	This field is automatically populated by the Automatic Reconciliation process based on based on Membership referential.
How to populate	This field should not be amended.
Notes	This field is populated with the country of registration of the Non-MiFID member.

Up-front payment (field #38)

Saturn field	Up-Front Payment
Rule	This field is currently not populated by Saturn (not applicable).
How to populate	This field should not be amended.
Notes	

Up-front payment currency (field #39)

Saturn field	Up-Front Payment Currency
Rule	This field is not populated by Saturn (not applicable).
How to populate	This field should not be amended.
Notes	

Complex Trade component ID (field #40)

Saturn field	ComplexTradeComponentID
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field should not be amended.
Notes	

Instrument identification code (field #41)

Saturn field	Security ID
Rule	This field is automatically populated by Saturn based on Instrument Referential data.
How to populate	This field cannot be amended.
Notes	

Instrument full name (field #42)
Instrument classification (field #43)
Notional currency 1 (field #44)
Notional currency 2 (field #45)
Price multiplier (field #46)
Underlying instrument code (field #47)
Underlying index name (field #48)
Term of the underlying index (field #49)
Option type (field #50)
Strike price (field #51)
Strike price currency (field #52)

Option exercise style (field #53) **Maturity date (field #54)** **Expiry date (field #55)** **Delivery type (field #56)**	
Saturn field	Instrument Full Name CFI Notional Currency 1 Notional Currency 2 Price Multiplier Underlying Instrument Code Underlying Index Name Underlying Index Term Option Type Strike Price Strike Price Currency Option Exercise Style Maturity Date Expiry Date Delivery Type
Rule	These fields are not populated by Saturn (not applicable).
How to populate	These fields should not be amended.
Notes	Fields 42-56 are not applicable for Non-MiFID member transaction reporting: transactions are executed on a trading venue or with an investment fir acting as a SI; or field 41 is populated with an ISIN that exists on the reference data list from ESMA.

Investment decision within firm (field #57)	
Saturn field	Investment Decision Within Firm
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended.
Notes	Saturn imports Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into Saturn SLC Manager. Saturn maps the short code in order entry and replaces it with the long code provided. The transaction is sent to Saturn with the short code used in order entry (input by the client). The Automatic Reconciliation will replace the short code with the long code. This field must not be amended by clients as the Automatic Reconciliation automatically processes the information. Clients should ensure their Short Long Code mapping is submitted before said short code is used in Production.

Country of the branch responsible for the person making the investment decision (field #58)	
Saturn field	Country Of Investor
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field can be amended. Clients are expected to update this field if relevant.
Notes	This field is populated with the country registration code of the Non-MiFID member.

Execution within firm (field #59)	
Saturn field	Execution Within Firm

Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended.
Notes	Saturn imports Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into Saturn SLC Manager. It maps the short code in order entry with the long code provided into SLC. The transaction is sent to Saturn with the short code used in order entry (input by the client). The Automatic Reconciliation will replace the short code with the long code. This field must not be amended by clients as the Automatic Reconciliation automatically processes the information. Clients must ensure their Short Long Code mapping is submitted before said short code is used in Production.

Country of the branch supervising the person responsible for the execution (field #60)

Saturn field	Country Of Executor
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended.
Notes	Saturn imports Short Long Code (SLC) mapping submitted by the Non-MiFID member firm into Saturn SLC Manager. It maps the short code in order entry with the long code provided into SLC. The transaction is sent to Saturn with the short code used in order entry (input by the client). The Automatic Reconciliation will replace the short code with the long code. This field must not be amended by clients as the Automatic Reconciliation automatically processes the information. Clients must ensure their Short Long Code mapping is submitted before said short code is used in Production.

Waiver indicator (field #61)

Saturn field	Waiverindicator
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field should not be amended by clients.
Notes	

Short selling indicator (field #62)

Saturn field	ShortSellingIndicator
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field can be amended. Clients are expected to update this field if needed.
Notes	Field is currently populated with default value "UNDI" – information not available.

OTC post-trade indicator (field #63)

Saturn field	OTCPostTradeIndicator
Rule	This field is currently not populated by Saturn (not applicable).
How to populate	This field should not be amended by clients.
Notes	

Commodity derivative indicator (field #64)

Saturn field	CommodityDerivativeIndicator
Rule	This field is automatically populated by Saturn based on trade data.
How to populate	This field should not be amended by clients.
Notes	The source is order entry field MiFID Indicators (SBE) / OrderAttributeType (2594) & OrderAttributeValue (2595) (FIX).

Securities financing transaction indicator (field #65)

Saturn field	Securities Transaction Indicator
Rule	This field is automatically populated by the Automatic Reconciliation process.
How to populate	This field should not be amended by clients.
Notes	Always populated with "false".

Trade Unique Identifier (not part of RTS22)

Saturn field	Trade Unique Identifier
Rule	This field should contain the aggregated trade TUI, concatenated with a unique sequence number. This field mandatory in the file upload .csv file for disaggregated transaction reporting only.
How to populate	This field should contain the TUI_[SequenceNumber]. If the aggregated trade (AGGR/PNAL) has two disaggregated trades then the first trade should have TUI_1 and the second TUI_2.
Notes	This field is not part of RTS22. It is only used for the purposes of reporting a disaggregated trade in Saturn. It should not be present in the file upload .csv file when Amending trades.

Disaggregated Trade Indicator (not part of RTS22)

Saturn field	Disaggregated Trade Indicator
Rule	This field indicates if the reported transaction is a disaggregated trade and refers to an aggregated trade. This field mandatory in the file upload .csv file for disaggregated transaction reporting only.
How to populate	When reporting a disaggregated transaction the value must be "1" – Yes.
Notes	This field is not part of RTS22. It is only used for the purposes of reporting a disaggregated trade in Saturn. It should not be present in the file upload .csv file when Amending trades.

4.   DOCUMENT HISTORY

Version Number	Date	Change Description
1.0	03/06/24	■ First version published
1.1	22/08/2024	■ Section 3.1 updated section on user & profile creation
1.2	24/09/2024	■ Section 3.3 & 3.3.1 updated to reflect Saturn GUI
1.3	24/09/2024	■ Clarification on Saturn opening hours. Updated table in section 2.1.
1.4	21/10/2024	■ Amended table of modifiable fields in section 3.3, added important notice. Added "3" Cross in section 3.3.1. Removed menntion of GUI in section 3.3